Applied Mathematical Sciences 38 A.J. Lichtenberg M.A. Lieberman

Regular and Stochastic Motion



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Regular And Stochastic Motion Applied Mathematical Sciences Volume 38

Kenneth Meyer, Glen Hall

Regular And Stochastic Motion Applied Mathematical Sciences Volume 38:

Regular and Stochastic Motion A. J. Lichtenberg, M. A. Lieberman, 2013-03-14 This book treats stochastic motion in nonlinear oscillator systems It describes a rapidly growing field of nonlinear mechanics with applications to a number of areas in science and engineering including astronomy plasma physics statistical mechanics and hydrodynamics The main em phasis is on intrinsic stochasticity in Hamiltonian systems where the stochastic motion is generated by the dynamics itself and not by external noise However the effects of noise in modifying the intrinsic motion are also considered A thorough introduction to chaotic motion in dissipative systems is given in the final chapter Although the roots of the field are old dating back to the last century when Poincare and others attempted to formulate a theory for nonlinear perturbations of planetary orbits it was new mathematical results obtained in the 1960 s together with computational results obtained using high speed computers that facilitated our new treatment of the subject Since the new methods partly originated in mathematical advances there have been two or three mathematical monographs exposing these developments However these monographs employ methods and language that are not readily accessible to scientists and engineers and also do not give explicit tech niques for making practical calculations In our treatment of the material we emphasize physical insight rather than mathematical rigor We present practical methods for describing the motion for determining the transition from regular to stochastic behavior and for characterizing the stochasticity We rely heavily on numerical computations to illustrate the methods and to validate them **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 of acquaintance with the subject Waves and Oscillations in Plasmas Hans Laszlo Pecseli, 2016-04-19 Winner of an Outstanding Academic Title Award from CHOICE

Magazine The result of more than 15 years of lectures in plasma sciences presented at universities in Denmark Norway and the United States Waves and Oscillations in Plasmas addresses central issues in modern plasma sciences The book covers fluid models as well as kinetic plasma mode Sound Propagation through the Stochastic Ocean John A. Colosi, 2016-06-20 In this book key discoveries in the field of statistical ocean acoustics over the last 35 years are addressed with illustrations from ocean observations Transactions of the ... Army Conference on Applied Mathematics and Waves and Oscillations in Plasmas Hans L. Pecseli, 2020-05-05 Waves and Oscillations in Plasmas Computing ,1989 addresses central issues in modern plasma sciences within the context of general classical physics. The book is working gradually from an introductory to an advanced level Addressing central issues in modern plasma sciences including linear and nonlinear wave phenomena this second edition has been fully updated and includes the latest developments in relevant fluid models as well as kinetic plasma models including a detailed discussion of for instance collisionless Landau damping linear as well as non linear The book is the result of many years of lecturing plasma sciences in Norway Denmark Germany and also at the Unites States of America Offering a clear separation of linear and nonlinear models the book can be tailored for students of varying levels of expertise in plasma physics in addition to areas as diverse as the space sciences laboratory experiments plasma processing and more Features Presents a simple physical interpretation of basic problems is presented where possible Supplies a complete summary of classical papers and textbooks placed in the proper context Includes worked examples exercises and problems with general applicability The Legacy of the Inverse Scattering Transform in Applied Mathematics J. L. Bona, Roy Choudhury, David Kaup, 2002 Swift progress and new applications characterize the area of solitons and the inverse scattering transform There are rapid developments in current nonlinear optical technology Larger intensities are more available pulse widths are smaller relaxation times and damping rates are less significant In keeping with these advancements exactly integrable soliton equations such as 3 wave resonant interactions and second harmonic generation are becoming more and more relevant inexperimental applications Techniques are now being developed for using these interactions to frequency convert high intensity sources into frequency regimes where there are no lasers Other experiments involve using these interactions to develop intense variable frequency sources opening up even more possibilities This volume contains new developments and state of the art research arising from the conference on the Legacy of the Inverse Scattering Transform held at Mount Holyoke College South Hadley MA Unique to this volume is the opening section Reviews This part of the book provides reviews of major research results in the inverse scattering transform IST on the application of IST to classical problems in differential geometry on algebraic and analytic aspects of soliton type equations on a new method for studying boundary value problems for integrable partial differential equations PDEs in two dimensions on chaos in PDEs on advances in multi soliton complexes and on a unified approach to integrable systems via Painleve analysis This conference provided aforum for general exposition and discussion of recent developments in nonlinear waves and

related areas with potential applications to other fields The book will be of interest to graduate students and researchers interested in mathematics physics and engineering Stochastic Equations: Theory and Applications in Acoustics, Hydrodynamics, Magnetohydrodynamics, and Radiophysics, Volume 2 Valery I. Klyatskin, 2014-07-14 In some cases certain coherent structures can exist in stochastic dynamic systems almost in every particular realization of random parameters describing these systems Dynamic localization in one dimensional dynamic systems vortexgenesis vortex production in hydrodynamic flows and phenomenon of clustering of various fields in random media i e appearance of small regions with enhanced content of the field against the nearly vanishing background of this field in the remaining portion of space are examples of such structure formation The general methodology presented in Volume 1 is used in Volume 2 Coherent Phenomena in Stochastic Dynamic Systems to expound the theory of these phenomena in some specific fields of stochastic science among which are hydrodynamics magnetohydrodynamics acoustics optics and radiophysics The material of this volume includes particle and field clustering in the cases of scalar density field and vector magnetic field passive tracers in a random velocity field dynamic localization of plane waves in layered random media as well as monochromatic wave propagation and caustic structure formation in random media in terms of the scalar parabolic equation Computational Measurable Dynamics Erik M. Bollt, Naratip Santitissadeekorn, 2013-12-03 Until recently measurable dynamics has been held as a highly theoretical mathematical topic with few generally known obvious links for practitioners in areas of applied mathematics However the advent of high speed computers rapidly developing algorithms and new numerical methods has allowed for a tremendous amount of progress and sophistication in efforts to represent the notion of a transfer operator discretely but to high resolution This book connects many concepts in dynamical systems with mathematical tools from areas such as graph theory and ergodic theory. The authors introduce practical tools for applications related to measurable dynamical systems coherent structures and transport problems The new and fast developing computational tools discussed throughout the book allow for detailed analysis of real world problems that are simply beyond the reach of traditional methods Dynamical Tunneling Srihari Keshavamurthy, Peter Schlagheck, 2011-03-09 A prominent aspect of quantum theory tunneling arises in a variety of contexts across several fields of study including nuclear atomic molecular and optical physics and has led to technologically relevant applications in mesoscopic science Exploring mechanisms and consequences Dynamical Tunneling Theory and Experiment presents the work of i **Semiclassical Descriptions of Atomic and Nuclear Collisions** J. Bang, J. de Boer, 2012-12-02 These proceedings contain the invited papers both theoretical and experimental presented at this symposium the first of 3 heldin Copenhagen to honour Niels Bohr s hundredth Theoretical Physics Josef Honerkamp, Hartmann Römer, 2012-12-06 This introduction to classical theoretical birthday physics emerged from a course for students in the third and fourth semester which the authors have given several times at the University of Freiburg Germany The goal of the course is to give the student a comprehensive and coherent overview of

the principal areas of classical theoretical physics In line with this goal the content the terminology and the mathematical techniques of theoret ical physics are all presented along with applications to serve as a solid foundation for further courses in the basic areas of experimental and theoretical physics In conceiving the course the authors had four interdependent goals in mind the presentation of a consistent overview even at this elementary level the establishment of a well balanced interactive relationship between phys ical content and mathematical methods a demonstration of the important applications of physics and an acquisition of the most important mathematical techniques needed to solve specific problems In relation to the first point it was necessary to limit the amount of material treated This introductory course was not intended to preempt a later primarily On the other hand we aimed for a certain completeness in theoretical course Singular Perturbation Methods for Ordinary Differential Equations Robert E., Jr. O'Malley, 2012-12-06 This book results from various lectures given in recent years Early drafts were used for several single semester courses on singular perturbation methods given at Rensselaer and a more complete version was used for a one year course at the Technische Universität Wien Some portions have been used for short lecture series at Universidad Central de Venezuela West Vir ginia University the University of Southern California the University of California at Davis East China Normal University the University of Texas at Arlington University di Padova and the University of New Hampshire among other places As a result I ve obtained lots of valuable feedback from students and listeners for which I am grateful This writing continues a pattern Earlier lectures at Bell Laboratories at the University of Edin burgh and New York University and at the Australian National University led to my earlier works 1968 1974 and 1978 All seem to have been useful for the study of singular perturbations and I hope the same will be true of this monograph I ve personally learned much from reading and analyzing the works of others so I would especially encourage readers to treat this book as an introduction to a diverse and exciting literature The topic coverage selected is personal and reflects my current opin ions An attempt has been made to encourage a consistent method of ap proaching problems largely through correcting outer limits in regions of rapid change Formal proofs of correctness are not emphasized Perturbation Methods, Bifurcation Theory and Computer Algebra Richard H. Rand, Dieter Armbruster, 2012-12-06 Perturbation methods have always been an important tool for treating nonlinear differential equations Now the drudgery associated with them has been eliminated This book offers computer algebra MACSYMA programs which implement the most popular perturbation methods Not only does this avoid the errors associated with hand computation but the increase in efficiency permits more complicated problems to be tackled This book is useful both for the beginner learning perturbation methods for the first time as well as for the researcher Methods covered include Lindstedt s method center manifolds normal forms two variable expansion method method of multiple scales averaging Lie transforms and Liapunov Schmidt reduction For each method the book includes an introduction and some example problems solved both by hand and by machine The examples feature common bifurcations such as the pitchfork and the Hopf The MACSYMA code

for each method is given and suggested exercises are provided at the end of each Chapter An Appendix offers a brief **Regular and Stochastic Motion** A. J. Lichtenberg, M. A. Lieberman, 1989-10-16 This book introduction to MACSYMA treats stochastic motion in nonlinear oscillator systems It describes a rapidly growing field of nonlinear mechanics with applications to a number of areas in science and engineering including astronomy plasma physics statistical mechanics and hydrodynamics The main em phasis is on intrinsic stochasticity in Hamiltonian systems where the stochastic motion is generated by the dynamics itself and not by external noise However the effects of noise in modifying the intrinsic motion are also considered A thorough introduction to chaotic motion in dissipative systems is given in the final chapter Although the roots of the field are old dating back to the last century when Poincare and others attempted to formulate a theory for nonlinear perturbations of planetary orbits it was new mathematical results obtained in the 1960 s together with computational results obtained using high speed computers that facilitated our new treatment of the subject Since the new methods partly originated in mathematical advances there have been two or three mathematical monographs exposing these developments However these monographs employ methods and language that are not readily accessible to scientists and engineers and also do not give explicit tech niques for making practical calculations. In our treatment of the material we emphasize physical insight rather than mathematical rigor We present practical methods for describing the motion for determining the transition from regular to stochastic behavior and for characterizing the stochasticity We rely heavily on numerical computations to illustrate the methods and to validate them **Introduction to Hamiltonian Dynamical** Systems and the N-Body Problem Kenneth Meyer, Glen Hall, 2013-04-17 The theory of Hamiltonian systems is a vast subject which can be studied from many different viewpoints This book develops the basic theory of Hamiltonian differential equations from a dynamical systems point of view That is the solutions of the differential equations are thought of as curves in a phase space and it is the geometry of these curves that is the important object of study The analytic underpinnings of the subject are developed in detail The last chapter on twist maps has a more geometric flavor It was written by Glen R Hall The main example developed in the text is the classical N body problem i e the Hamiltonian system of differential equations which describe the motion of N point masses moving under the influence of their mutual gravitational attraction Many of the general concepts are applied to this example But this is not a book about the N body problem for its own sake The N body problem is a subject in its own right which would require a sizable volume of its own Very few of the special results which only apply to the N body problem are given Lectures on Viscoelasticity Theory A.C. Pipkin, 2012-12-06 This book contains notes for a one semester course on viscoelasticity given in the Division of Applied Mathematics at Brown University The course serves as an introduction to viscoelasticity and as a workout in the use of various standard mathematical methods The reader will soon find that he needs to do some work on the side to fill in details that are omitted from the text These are notes not a completely detailed explanation Furthermore much of the content of the course is in the problems assigned for solution

by the student The reader who does not at least try to solve a good many of the problems is likely to miss most of the point Much that is known about viscoelasticity is not discussed in these notes and references to original sources are usually not give so it will be difficult or impossible to use this book as a reference for looking things up Readers wanting something more like a treatise should see Ferry's Viscoelastic Properties of Polymers Lodge's Elastic Liquids the volumes edited by Eirich on Rheology or any issue of the Transactions of the Society of Rheology These works emphasize physical aspects of the subject On the mathematical side Gurtin and Sternberg's long paper On the Linear Theory of Viscoelasticity ARMA II 291 I962 **Computational Methods in Optimal Control** William H. remains the best reference for proofs of theorems Hager, 2025-02-13 Using material from many different sources in a systematic and unified way this self contained book provides both rigorous mathematical theory and practical numerical insights while developing a framework for determining the convergence rate of discrete approximations to optimal control problems Elements of the framework include the reference point the truncation error and a stability theory for the linearized first order optimality conditions Within this framework the discretized control problem has a stationary point whose distance to the reference point is bounded in terms of the truncation error The theory applies to a broad range of discretizations and provides completely new insights into the convergence theory for discrete approximations in optimal control including the relationship between orthogonal collocation and Runge Kutta methods Throughout the book derivatives associated with the discretized control problem are expressed in terms of a back propagated costate In particular the objective derivative of a bang bang or singular control problem with respect to a switch point of the control are obtained which leads to the efficient solution of a class of nonsmooth control problems using a gradient based optimizer Computational Methods in Optimal Control Theory and Practice is intended for numerical analysts and computational scientists Users of the software package GPOPS may find the book useful since the theoretical basis for the GPOPS algorithm is developed within the book It is appropriate for courses in variational analysis numerical optimization and the calculus of variations *Stochastic Processes* J. Lamperti, 2012-12-06 This book is the result of lectures which I gave during the academic year 1972 73 to third year students a Aarhus University in Denmark The purpose of the book as of the lectures is to survey some of the main themes in the modern theory of stochastic processes In my previous book Probability survey of the mathe matical theory I gave a short overview of classical proba bility mathematics concentrating especially on sums of independent random variables I did not discuss specific applications of the theory I did strive for a spirit friendly to application by coming to grips as fast as I could with the major problems and techniques and by avoiding too high levels of abstraction and completeness At the same time I tried to make the proofs both rigorous and motivated and to show how certain results have evolved rather than just presenting them in polished final form The same remarks apply to this book at least as a statement of intentions and it can serve as a sequel to the earlier one continuing the story in the same style and spirit The contents of the present book fall roughly into two parts The first deals mostly with

stationary processes which provide the mathematics for describing phenomena in a steady state overall but subject to random fluctuations Chapter 4 is the heart of this part Books in Print Supplement ,1984

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