

Evolution of Systems in Random Media

Vladimir Korolyuk
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**Vladimir S. Korolyuk, Anatoly
Swishchuk**



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Evolution of Systems in Random Media Vladimir S. Korolyuk, Anatoly V. Swishchuk, 1995-09-11 Evolution of Systems in Random Media is an innovative application oriented text that explores stochastic models of evolutionary stochastic systems in random media Specially designed for researchers and practitioners who do not have a background in random evolutions the book allows non experts to explore the potential information and applications that random evolutions can provide

Evolution of Biological Systems in Random Media: Limit Theorems and Stability Anatoly Swishchuk, Jianhong Wu, 2013-04-17 This is a new book in biomathematics which includes new models of stochastic non linear biological systems and new results for these systems These results are based on the new results for non linear difference and differential equations in random media This book contains New stochastic non linear models of biological systems such as biological systems in random media epidemic genetic selection demography branching logistic growth and predator prey models New results for scalar and vector difference equations in random media with applications to the stochastic biological systems in 1 New results for stochastic non linear biological systems such as averaging merging diffusion approximation normal deviations and stability New approach to the study of stochastic biological systems in random media such as random evolution approach

Random Evolutions and their Applications Anatoly Swishchuk, 2000-05-31 This book is devoted to new trends in random evolution and their applications to the stochastic evolutionary system It contains new developments such as an analogue of Dynkin s formula boundary value problems stability and control of random evolutions stochastic evolutionary equations and driven martingale measures In addition it treats statistics of random evolutions processes statistics of financial stochastic models and stochastic stability and control of financial markets Audience This volume will be of interest to research and applied mathematicians working in the fields of applied probability stochastic processes and random evolutions as well as experts in statistics finance and insurance

Semi-Markov Random Evolutions Vladimir S. Korolyuk, Anatoly Swishchuk, 2012-12-06 The evolution of systems in random media is a broad and fruitful field for the applications of different mathematical methods and theories This evolution can be characterized by a semigroup property In the abstract form this property is given by a semigroup of operators in a normed vector Banach space In the practically boundless variety of mathematical models of the evolutionary systems we have chosen the semi Markov random evolutions as an object of our consideration The definition of the evolutions of this type is based on rather simple initial assumptions The random medium is described by the Markov renewal processes or by the semi Markov processes The local characteristics of the system depend on the state of the random medium At the same time the evolution of the system does not affect the medium Hence the semi Markov random evolutions are described by two processes namely by the switching Markov renewal process which describes the changes of the state of the external random medium and by the switched process i e by the semigroup of operators describing the evolution of the system in the semi Markov random medium

Particle Systems, Random Media and

Large Deviations Richard Durrett,1985 Covers the proceedings of the 1984 AMS Summer Research Conference This work provides a summary of results from some of the areas in probability theory interacting particle systems percolation random media bulk properties and hydrodynamics the Ising model and large deviations

Stochastic Models of Systems Vladimir S. Korolyuk,Vladimir V. Korolyuk,2012-12-06 In this monograph stochastic models of systems analysis are discussed It covers many aspects and different stages from the construction of mathematical models of real systems through mathematical analysis of models based on simplification methods to the interpretation of real stochastic systems The stochastic models described here share the property that their evolutionary aspects develop under the influence of random factors It has been assumed that the evolution takes place in a random medium i e unilateral interaction between the system and the medium As only Markovian models of random medium are considered in this book the stochastic models described here are determined by two processes a switching process describing the evolution of the systems and a switching process describing the changes of the random medium Audience This book will be of interest to postgraduate students and researchers whose work involves probability theory stochastic processes mathematical systems theory ordinary differential equations operator theory or mathematical modelling and industrial mathematics

Discrete-Time Semi-Markov Random Evolutions and Their Applications Nikolaos Limnios,Anatoliy Swishchuk,2023-07-24 This book extends the theory and applications of random evolutions to semi Markov random media in discrete time essentially focusing on semi Markov chains as switching or driving processes After giving the definitions of discrete time semi Markov chains and random evolutions it presents the asymptotic theory in a functional setting including weak convergence results in the series scheme and their extensions in some additional directions including reduced random media controlled processes and optimal stopping Finally applications of discrete time semi Markov random evolutions in epidemiology and financial mathematics are discussed This book will be of interest to researchers and graduate students in applied mathematics and statistics and other disciplines including engineering epidemiology finance and economics who are concerned with stochastic models of systems

[Random Motions in Markov and Semi-Markov Random Environments 1](#) Anatoliy Pogorui,Anatoliy Swishchuk,Ramon M. Rodriguez-Dagnino,2021-01-12 This book is the first of two volumes on random motions in Markov and semi Markov random environments This first volume focuses on homogenous random motions This volume consists of two parts the first describing the basic concepts and methods that have been developed for random evolutions These methods are the foundational tools used in both volumes and this description includes many results in potential operators Some techniques to find closed form expressions in relevant applications are also presented The second part deals with asymptotic results and presents a variety of applications including random motion with different types of boundaries the reliability of storage systems and solutions of partial differential equations with constant coefficients using commutative algebra techniques It also presents an alternative formulation to the Black Scholes formula in finance fading evolutions and telegraph processes including jump telegraph

processes and the estimation of the number of level crossings for telegraph processes

Researches on the Evolution of the Stellar Systems ... Thomas Jefferson Jackson See,1910 *Researches on the Evolution of the Stellar Systems ...: The capture theory of cosmical evolution, founded on dynamical principles and illustrated by phenomena observed in the spiral nebulae, the planetary system, the double and multiple stars and clusters and the star-clouds of the Milky way* Thomas Jefferson Jackson See,1910 Stochastic Model K. D. Elworthy,1993-02-22 *Researches on the Evolution of the Stellar Systems ...: The capture theory of cosmical evolution, founded on dynamical principles and illustrated by phenomena observed in the spiral nebulae, the planetary system, the double and multiple stars and clusters and the star-clouds of the Milky way* T. J. J. See,1910

Random Evolutions and Their Applications Anatoly Swishchuk,1997-04-30 The main purpose of this handbook is to summarize and to put in order the ideas methods results and literature on the theory of random evolutions and their applications to the evolutionary stochastic systems in random media and also to present some new trends in the theory of random evolutions and their applications In physical language a random evolution RE is a model for a dynamical system whose state of evolution is subject to random variations Such systems arise in all branches of science For example random Hamiltonian and Schrodinger equations with random potential in quantum mechanics Maxwell s equation with a random refractive index in electrodynamics transport equations associated with the trajectory of a particle whose speed and direction change at random etc There are the examples of a single abstract situation in which an evolving system changes its mode of evolution or law of motion because of random changes of the environment or in a medium So in mathematical language a RE is a solution of stochastic operator integral equations in a Banach space The operator coefficients of such equations depend on random parameters Of course in such generality our equation includes any homogeneous linear evolving system Particular examples of such equations were studied in physical applications many years ago A general mathematical theory of such equations has been developed since 1969 the Theory of Random Evolutions

Whitaker's Books in Print ,1998 *Semi-Markov Random Evolutions* Vladimir S. Korolyuk,Anatoly Swishchuk,2014-01-15

The Cumulative Book Index ,1996 A world list of books in the English language

International Aerospace Abstracts ,1999 **Mathematical Reviews** ,2002 **Dissertation Abstracts International** ,2004 *Laser Beam Propagation Through Random Media* Larry C. Andrews,Ronald L. Phillips,2005 Since publication of the first edition of this text in 1998 there have been several new important developments in the theory of beam wave propagation through a random medium which have been incorporated into this second edition Also new to this edition are models for the scintillation index under moderate to strong irradiance fluctuations models for aperture averaging based on ABCD ray matrices beam wander and its effects on scintillation theory of partial coherence of the source models of rough targets for ladar applications phase fluctuations analysis of other beam shapes plus expanded analysis of free space optical communication systems and imaging systems

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