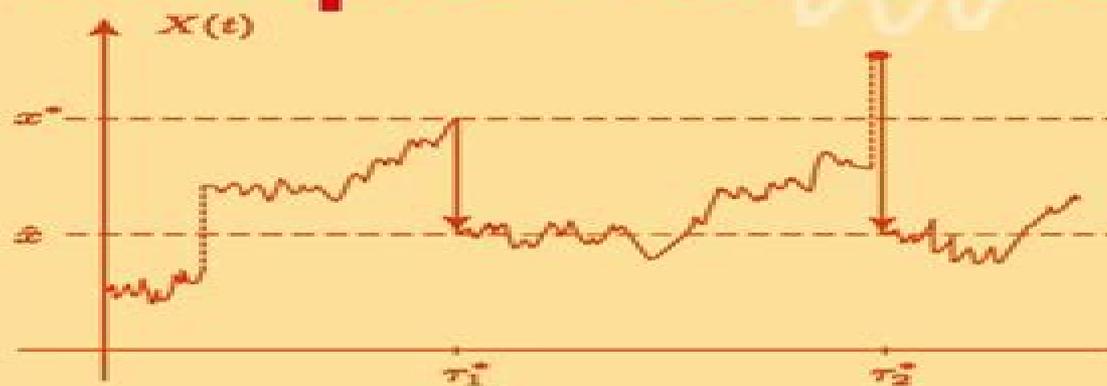Bernt Øksendal
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Ivanov,2012-11-28 Stochastic control plays an important role in many scientific and applied disciplines including communications engineering medicine finance and many others It is one of the effective methods being used to find optimal decision making strategies in applications The book provides a collection of outstanding investigations in various aspects of stochastic systems and their behavior The book provides a self contained treatment on practical aspects of stochastic modeling and calculus including applications drawn from engineering statistics and computer science Readers should be familiar with basic probability theory and have a working knowledge of stochastic calculus PhD students and researchers in stochastic control will find this book useful   Applied Mathematics and Computational Mechanics for Smart Applications Lakhmi C. Jain,Margarita N. Favorskaya,Ilia S. Nikitin,Dmitry L. Reviznikov,2021-03-14 This book presents best selected research papers presented at the Thirteenth International Conference on Applied Mathematics and Mechanics in the Aerospace Industry AMMAI 2020 held from September 6 to September 13 2020 at the Alushta Health and Educational Center The Republic of Crimea The book is dedicated to solving actual problems of applied mechanics using modern computer technology including smart paradigms Physical and mathematical models numerical methods computational algorithms and software complexes are discussed which allow to carry out high precision mathematical modeling in fluid gas and plasma mechanics in general mechanics deformable solid mechanics in strength destruction and safety of structures etc Technologies and software systems that provide effective solutions to the problems at various multi scale levels are considered Special attention is paid to the training of highly qualified specialists for the aviation and space industry The book is recommended for specialists in the field of applied mathematics and mechanics mathematical modeling information technologies and developers of modern applied software systems   *Random Perturbation Methods with Applications in Science and Engineering* Anatoli V. Skorokhod,Frank C. Hoppensteadt,Habib D. Salehi,2007-06-21 This book develops methods for describing random dynamical systems and it illustrats how the methods can be used in a variety of applications Appeals to researchers and graduate students who require tools to investigate stochastic systems   *The Journal of Computational Finance* ,2009   Scientiae Mathematicae Japonicae ,2009   **Mathematical Reviews** ,2008   Stochastic Processes and Control for Jump-Diffusions Floyd B. Hanson,2007 An applied compact introductory survey of Markov stochastic processes and control in continuous time is presented The presentation is in tutorial stages beginning with deterministic dynamical systems for contrast and continuing on to perturbing the deterministic model with diffusions using Wiener processes Then jump perturbations are added using simple Poisson processes constructing the theory of simple jump diffusions Next marked jump diffusions are treated using compound Poisson processes to include random marked jump amplitudes in parallel with the equivalent Poisson random measure formulation Otherwise the approach is quite applied using basic principles with no abstractions beyond Poisson random measure This treatment is suitable for those in classical applied mathematics physical sciences quantitative finance and engineering but have trouble getting started with the

abstract measure theoretic literature The approach here builds upon the treatment of continuous functions in the regular calculus and associated ordinary differential equations by adding non smooth and jump discontinuities to the model Finally the stochastic optimal control of marked jump diffusions is developed emphasizing the underlying assumptions The survey concludes with applications in biology and finance some of which are canonical dimension reducible problems and others are genuine nonlinear problems **Comprehensive Mathematics for Computer Scientists 1** Guerino Mazzola,Gérard Milmeister,Jody Weissmann,2006-09-20 Contains all the mathematics that computer scientists need to know in one place **Advances in Mathematics of Finance** Łukasz Stettner,2008 This volume contains 15 papers contributed by the participands of the 2nd General AMaMeF conference and Banach Center converence Advances in mathematics of finance organized in B dlewo Poland from 30th April till 5th May 2007 AMaMeF Advances Mathematical Methods of Finance is a scientific programme of the European Science Foundation for 2005 2010 Preface p 5 **Memoirs of the Scientific Sections of the Academy of the Socialist Republic of Romania** ,2008 **Algebraic Geometry** Daniel Perrin,2008 Aimed primarily at graduate students and beginning researchers this book provides an introduction to algebraic geometry that is particularly suitable for those with no previous contact with the subject it assumes only the standard background of undergraduate algebra The book starts with easily formulated problems with non trivial solutions and uses these problems to introduce the fundamental tools of modern algebraic geometry dimension singularities sheaves varieties and cohomology A range of exercises is provided for each topic discussed and a selection of problems and exam papers are collected in an appendix to provide material for further study

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