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Difference Methods and Their Extrapolations



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Difference Methods And Their Extrapolations Stochastic Modelling And Applied Probability

V. S. Pugachev, I. N. Sinitsyn



Difference Methods And Their Extrapolations Stochastic Modelling And Applied Probability:

Difference Methods and Their Extrapolations G.I. Marchuk,V.V. Shaidurov,2012-12-06 The stimulus for the present work is the growing need for more accurate numerical methods The rapid advances in computer technology have not provided the resources for computations which make use of methods with low accuracy The computational speed of computers is continually increasing while memory still remains a problem when one handles large arrays More accurate numerical methods allow us to reduce the overall computation time by of magnitude several orders The problem of finding the most efficient methods for the numerical solution of equations under the assumption of fixed array size is therefore of paramount importance Advances in the applied sciences such as aerodynamics hydrodynamics particle transport and scattering have increased the demands placed on numerical mathematics New mathematical models describing various physical phenomena in greater detail than ever before create new demands on applied mathematics and have acted as a major impetus to the development of computer science For example when investigating the stability of a fluid flowing around an object one needs to solve the low viscosity form of certain hydrodynamic equations describing the fluid flow The usual numerical methods for doing so require the introduction of a computational viscosity which usually exceeds the physical value the results obtained thus present a distorted picture of the phenomena under study A similar situation arises in the study of behavior of the oceans assuming weak turbulence Many additional examples of this type can be given Stochastic Simulation: Algorithms and Analysis Søren Asmussen,Peter W. Glynn,2007-07-14 Sampling based computational methods have become a fundamental part of the numerical toolset of practitioners and researchers across an enormous number of different applied domains and academic disciplines This book provides a broad treatment of such sampling based methods as well as accompanying mathematical analysis of the convergence properties of the methods discussed The reach of the ideas is illustrated by discussing a wide range of applications and the models that have found wide usage Given the wide range of examples exercises and applications students practitioners and researchers in probability statistics operations research economics finance engineering as well as biology and chemistry and physics will find the book of value Large Deviations Techniques and Applications Amir Dembo,Ofer Zeitouni,2009-11-03 Large deviation estimates have proved to be the crucial tool required to handle many questions in statistics engineering statistical mechanics and applied probability Amir Dembo and Ofer Zeitouni two of the leading researchers in the field provide an introduction to the theory of large deviations and applications at a level suitable for graduate students The mathematics is rigorous and the applications come from a wide range of areas including electrical engineering and DNA sequences The second edition printed in 1998 included new material on concentration inequalities and the metric and weak convergence approaches to large deviations General statements and applications were sharpened new exercises added and the bibliography updated The present soft cover edition is a corrected printing of the 1998 edition Stochastic Integration and Differential Equations Philip Protter,2013-12-21 It has been 15

years since the first edition of Stochastic Integration and Differential Equations A New Approach appeared and in those years many other texts on the same subject have been published often with connections to applications especially mathematical finance Yet in spite of the apparent simplicity of approach none of these books has used the functional analytic method of presenting semimartingales and stochastic integration Thus a 2nd edition seems worthwhile and timely though it is no longer appropriate to call it a new approach The new edition has several significant changes most prominently the addition of exercises for solution These are intended to supplement the text but lemmas needed in a proof are never relegated to the exercises Many of the exercises have been tested by graduate students at Purdue and Cornell Universities Chapter 3 has been completely redone with a new more intuitive and simultaneously elementary proof of the fundamental Doob Meyer decomposition theorem the more general version of the Girsanov theorem due to Lenglart the Kazamaki Novikov criteria for exponential local martingales to be martingales and a modern treatment of compensators Chapter 4 treats sigma martingales important in finance theory and gives a more comprehensive treatment of martingale representation including both the Jacod Yor theory and Emery's examples of martingales that actually have martingale representation thus going beyond the standard cases of Brownian motion and the compensated Poisson process New topics added include an introduction to the theory of the expansion of filtrations a treatment of the Fefferman martingale inequality and that the dual space of the martingale space H^1 can be identified with BMO martingales Solutions to selected exercises are available at the web site of the author with current URL <http://www.orie.cornell.edu/protter/books.html>

Stochastic Ordinary and Stochastic Partial Differential Equations Peter Kotelenez, 2007-12-05 Stochastic Partial Differential Equations analyzes mathematical models of time dependent physical phenomena on microscopic macroscopic and mesoscopic levels It provides a rigorous derivation of each level from the preceding one and examines the resulting mesoscopic equations in detail Coverage first describes the transition from the microscopic equations to the mesoscopic equations It then covers a general system for the positions of the large particles

Wave Propagation and Time Reversal in Randomly Layered Media Jean-Pierre Fouque, Josselin Garnier, G. Papanicolaou, Knut Solna, 2007-06-30 Our motivation for writing this book is twofold First the theory of waves propagating in randomly layered media has been studied extensively during the last thirty years but the results are scattered in many different papers This theory is now in a mature state especially in the very interesting regime of separation of scales as introduced by G Papanicolaou and his coauthors and described in 8 which is a building block for this book Second we were motivated by the time reversal experiments of M Fink and his group in Paris They were done with ultrasonic waves and have attracted considerable attention because of the surprising effects of enhanced spatial focusing and time compression in random media An exposition of this work and its applications is presented in 56 Time reversal experiments were also carried out with sonar arrays in shallow water by W Kuperman 113 and his group in San Diego The enhanced spatial focusing and time compression of signals in time reversal in random media have many diverse applications in

detection and in focused energy delivery on small targets as for example in the struction of kidney stones Enhanced spatial focusing is also useful in sonar and wireless communications for reducing interference Time reversal ideas have played an important role in the development of new methods for array imaging in random media as presented in 19 **The Journal of Computational Finance** ,2008 Computational Finance Using C and C# George Levy,2016-07-21 Computational Finance Using C and C Derivatives and Valuation Second Edition provides derivatives pricing information for equity derivatives interest rate derivatives foreign exchange derivatives and credit derivatives By providing free access to code from a variety of computer languages such as Visual Basic Excel C C and C it gives readers stand alone examples that they can explore before delving into creating their own applications It is written for readers with backgrounds in basic calculus linear algebra and probability Strong on mathematical theory this second edition helps empower readers to solve their own problems Features new programming problems examples and exercises for each chapter Includes freely accessible source code in languages such as C C VBA C and Excel Includes a new chapter on the history of finance which also covers the 2008 credit crisis and the use of mortgage backed securities CDSs and CDOs Emphasizes mathematical theory Features new programming problems examples and exercises with solutions added to each chapter Includes freely accessible source code in languages such as C C VBA C Excel Includes a new chapter on the credit crisis of 2008 Emphasizes mathematical theory

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Stochastic Differential Systems Analysis and Filtering V. S. Pugachev,I. N. Sinitsyn,1987-06-22 Gives applied methods for studying stochastic differential systems in particular the methods for finding the finite dimensional distributions of the state vector and of the output of such systems and also the estimation methods of the state and of the parameters of differential systems based on observations filtering and extrapolation theory Also studied are stochastic differential equations of general type with arbitrary processes and independent increments The equations with Wiener processes are considered as a special case The construction of stochastic differential systems in the book is based on Pugachev s equations for finite dimensional characteristic functions of the processes determined by stochastic differential equations Includes end of chapter problems **Applied Simulation and Modelling, ASM '86** International Association of Science and Technology for Development,1986 **Physics Briefs** ,1994 **INIS Atomindex** ,1986

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