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Scientific and Technical Aerospace Reports, 1990 *Mathematical Modelling, Applied Analysis and Computation* Jagdev Singh, Devendra Kumar, Hemen Dutta, Dumitru Baleanu, Sunil Dutt Purohit, 2019-08-31 This book contains original research papers presented at the International Conference on Mathematical Modelling Applied Analysis and Computation held at JECRC University Jaipur India on 6-8 July 2018 Organized into 20 chapters the book focuses on theoretical and applied aspects of various types of mathematical modelling such as equations of various types fuzzy mathematical models automata Petri nets and bond graphs for systems of dynamic nature and the usage of numerical techniques in handling modern problems of science engineering and finance It covers the applications of mathematical modelling in physics chemistry biology mechanical engineering civil engineering computer science social science and finance A wide variety of dynamical systems like deterministic stochastic continuous discrete or hybrid with respect to time are discussed in the book It provides the mathematical modelling of various problems arising in science and engineering and also new efficient numerical approaches for solving linear and nonlinear problems and rigorous mathematical theories which can be used to analyze a different kind of mathematical models The conference was aimed at fostering cooperation among students and researchers in areas of applied analysis engineering and computation with the deliberations to inculcate new research ideas in their relevant fields This volume will provide a comprehensive introduction to recent theories and applications of mathematical modelling and numerical simulation which will be a valuable resource for graduate students and researchers of mathematical modelling and industrial mathematics

Hydraulics of Open Channel Flow Hubert Chanson, 2004-05-25 Since the publication of its first edition in 1999 The Hydraulics of Open Channel Flow has been praised by professionals academics students and researchers alike as the most practical modern textbook on open channel flow available This new edition includes substantial new material on hydraulic modelling in particular addressing unsteady open channel flows There are also many new exercises and projects including a major new revision assignment This innovative textbook contains numerous examples and practical applications and is fully illustrated with photographs Dr Chanson introduces the basic principles of open channel flow and takes readers through the key topics of sediment transport hydraulic modelling and the design of hydraulic structures Comprehensive coverage of the basic principles of key application areas of the hydraulics of open channel flow New

exercises and examples added to aid understanding Ideal for use by students and lecturers in civil and environmental engineering

Stochastic Analysis Michael Craig Cranston, Mark A. Pinsky, 1995 This book deals with current developments in stochastic analysis and its interfaces with partial differential equations dynamical systems mathematical physics differential geometry and infinite dimensional analysis The origins of stochastic analysis can be found in Norbert Wiener's construction of Brownian motion and Kiyosi Itô's subsequent development of stochastic integration and the closely related theory of stochastic ordinary differential equations The papers in this volume indicate the great strides that have been made in recent years exhibiting the tremendous power and diversity of stochastic analysis while giving a clear indication of the unsolved problems and possible future directions for development The collection represents the proceedings of the AMS Summer Institute on Stochastic Analysis held in July 1993 at Cornell University Many of the papers are largely expository in character while containing new results

Numerical Mathematics and Applications J. Vignes, R. Vichnevetsky, 2014-06-28

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Numerical Solution of Stochastic Differential Equations with Jumps in Finance Eckhard Platen,Nicola Bruti-Liberati,2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative methods it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance Moreover the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk neutral approach It requires undergraduate background in mathematical or quantitative methods is accessible to a broad readership including those who are only seeking numerical recipes and includes exercises that help the reader develop a deeper understanding of the underlying mathematics

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Metrical Almost Periodicity and Applications to Integro-Differential Equations Marko Kostić,2023-06-06 The theory of almost periodic functions is a very active field of research for scholars This research monograph analyzes various classes of multi dimensional metrically almost periodic type functions with values in complex Banach spaces We provide many applications of our theoretical results to the abstract Volterra integro differential inclusions in Banach spaces

Computational Methods in Finance Ali Hirsa,2016-04-19 Helping readers accurately price a vast array

of derivatives this self contained text explains how to solve complex functional equations through numerical methods It addresses key computational methods in finance including transform techniques the finite difference method and Monte Carlo simulation Developed from his courses at Columbia University and the Courant Institute of New York University the author also covers model calibration and optimization and describes techniques such as Kalman and particle filters for parameter estimation

Publishers' circular and booksellers' record ,1895 **Paris-Princeton Lectures on Mathematical Finance 2013** Fred Espen Benth,Dan Crisan,Paolo Guasoni,Konstantinos Manolarakis,Johannes Muhle-Karbe,Colm Nee,Philip Protter,2013-07-11 The current volume presents four chapters touching on some of the most important and modern areas of research in Mathematical Finance asset price bubbles by Philip Protter energy markets by Fred Espen Benth investment under transaction costs by Paolo Guasoni and Johannes Muhle Karbe and numerical methods for solving stochastic equations by Dan Crisan K Manolarakis and C Nee The Paris Princeton Lecture Notes on Mathematical Finance of which this is the fifth volume publish cutting edge research in self contained expository articles from renowned specialists The aim is to produce a series of articles that can serve as an introductory reference source for research in the field

The American Bookseller ,1891 Publishers' Circular and Booksellers' Record of British and Foreign Literature ,1895 *Almost Periodic Type Solutions* Marko Kostić,2025-03-03 Maybe for the first time in the existing literature we investigate here the almost periodic type solutions to the abstract Volterra difference equations depending on several variables We also investigate the generalized almost periodic type sequences and their applications in a rather detailed manner as well as many new important spaces of metrically generalized almost periodic type spaces of sequences and functions We essentially apply some results from the theory of C regularized solution operator families to the abstract Volterra integro differential difference equations contributing also to the theory of fractional calculus and fractional differential equations The theory of abstract Volterra integro differential equations and the theory of abstract Volterra difference equations are very attractive fields of research of many authors The almost periodic features and the asymptotically almost periodic features of solutions to the abstract Volterra differential difference equations in Banach spaces have been sought in many research articles published by now The main aim of this monograph is to continue the work collected in my monographs published with W de Gruyter recently by providing several new results about the existence and uniqueness of almost periodic type solutions to the abstract Volterra integro differential difference equations which could be solvable or unsolvable with respect to the highest derivative order We would like to particularly emphasize that this is probably the first research monograph devoted to the study of almost periodic type solutions to the abstract Volterra difference equations depending on several variables We also consider here many new important spaces of metrically generalized almost periodic type spaces of sequences and functions and their almost automorphic analogues It is also worth noting that this is probably the first research monograph which concerns the generalized almost periodic type sequences and

their applications in a rather detailed manner for the first time in the existing literature we also present here some applications of results from the theory of C regularized solution operator families to the abstract Volterra difference equations Fractional calculus and discrete fractional calculus are rapidly growing fields of theoretical and applied mathematics which are incredibly important in modeling of various real phenomena appearing in different fields like aerodynamics rheology interval valued systems chaotic systems with short memory and image encryption and discrete time recurrent neural networks Many important research results regarding the abstract fractional differential equations and the abstract fractional difference equations in Banach spaces have recently been obtained by a great number of authors from the whole world In this monograph we also contribute to the theories of discrete fractional calculus fractional differential difference equations and multi dimensional Laplace transform Although the monograph is far from being complete we have decided to quote almost eight hundred and fifty research articles which could be of some importance to the interested readers for further developments of the theory established here

Semiconductor Device Modelling Christopher M. Snowden, 2012-12-06 Semiconductor device modelling has developed in recent years from being solely the domain of device physicists to span broader technological disciplines involved in device and electronic circuit design and development The rapid emergence of very high speed high density integrated circuit technology and the drive towards high speed communications has meant that extremely small scale device structures are used in contemporary designs The characterisation and analysis of these devices can no longer be satisfied by electrical measurements alone Traditional equivalent circuit models and closed form analytical models cannot always provide consistently accurate results for all modes of operation of these very small devices Furthermore the highly competitive nature of the semiconductor industry has led to the need to minimise development costs and lead time associated with introducing new designs This has meant that there has been a greater demand for models capable of increasing our understanding of how these devices operate and capable of predicting accurate quantitative results The desire to move towards computer aided design and expert systems has reinforced the need for models capable of representing device operation under DC small signal large signal and high frequency operation It is also desirable to relate the physical structure of the device to the electrical performance This demand for better models has led to the introduction of improved equivalent circuit models and a upsurge in interest in using physical models

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