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Difference Methods and Their Extrapolations



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Difference Methods And Their Extrapolations Stochastic Modelling And Applied Probability

Søren Asmussen, Peter W. Glynn



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

Applied Probability and Queues Soeren Asmussen,2008-01-08 This book is a highly recommendable survey of mathematical tools and results in applied probability with special emphasis on queueing theory The second edition at hand is a thoroughly updated and considerably expended version of the first edition This book and the way the various topics are balanced are a welcome addition to the literature It is an indispensable source of information for both advanced graduate students and researchers

MATHEMATICAL REVIEWS *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> **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 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 **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

Average-Cost Control of Stochastic Manufacturing Systems Suresh P. Sethi, Qing Zhang, Han-Qin Zhang, 2005-03-29 The material covered in this book cuts across the disciplines of Applied Mathematics Operations Management Operations Research and System and Control Theory It is written for operations researchers system and control theorists applied mathematicians operations management specialists and industrial engineers Jacket 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 destruction 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

American-Type Options Dmitrii S. Silvestrov, 2013-11-27 The book gives a systematical presentation of stochastic approximation methods for models of American type options with general pay off functions for discrete time Markov price processes Advanced methods combining backward recurrence algorithms for computing of option rewards and general results on convergence of stochastic space skeleton and tree approximations for option rewards are applied to a variety of models of multivariate modulated Markov price processes The principal novelty of presented results is based on consideration of multivariate modulated Markov price processes and general pay off functions which can depend not only on price but also on an additional stochastic modulating index component and use of minimal conditions of smoothness for transition probabilities and pay off functions compactness conditions for log price processes and rate of growth conditions for pay off functions The book also contains an extended bibliography of works in the area This book is the first volume of the comprehensive two volumes monograph The second volume will present results on structural studies of optimal stopping domains Monte Carlo based approximation reward algorithms and convergence of American type options for autoregressive and continuous time models as well as results of the corresponding experimental studies

Computational Finance George Levy, 2004-01-27 Accompanying CD ROM contains working computer code demonstration applications and also PDF versions of several research articles that are referred to in the book d j

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