

Asymptotic Analysis *of* Differential Equations

Roscoe B White

Imperial College Press

Asymptotic Analysis Of Differential Equations

M.V. Fedoryuk



Asymptotic Analysis Of Differential Equations:

Asymptotic Analysis of Differential Equations Roscoe B. White, 2005 *Asymptotic Analysis* Mikhail V. Fedoryuk, 2012-12-06 In this book we present the main results on the asymptotic theory of ordinary linear differential equations and systems where there is a small parameter in the higher derivatives We are concerned with the behaviour of solutions with respect to the parameter and for large values of the independent variable The literature on this question is considerable and widely dispersed but the methods of proofs are sufficiently similar for this material to be put together as a reference book We have restricted ourselves to homogeneous equations The asymptotic behaviour of an inhomogeneous equation can be obtained from the asymptotic behaviour of the corresponding fundamental system of solutions by applying methods for deriving asymptotic bounds on the relevant integrals We systematically use the concept of an asymptotic expansion details of which can if necessary be found in Wasow 2 Olver 6 By the formal asymptotic solution $F_A S$ is understood a function which satisfies the equation to some degree of accuracy Although this concept is not precisely defined its meaning is always clear from the context We also note that the term Stokes line used in the book is equivalent to the term anti Stokes line employed in the physics literature *Asymptotic Analysis of Differential Equations (Revised Edition)* Roscoe B. White, 2010 **Qualitative and Asymptotic Analysis of Differential Equations with Random Perturbations** Anatoliy M. Samoilenko, Oleksandr Stanzhytskyi, 2011 1 Differential equations with random right hand sides and impulsive effects 1 1 An impulsive process as a solution of an impulsive system 1 2 Dissipativity 1 3 Stability and Lyapunov functions 1 4 Stability of systems with permanently acting random perturbations 1 5 Solutions periodic in the restricted sense 1 6 Periodic solutions of systems with small perturbations 1 7 Periodic solutions of linear impulsive systems 1 8 Weakly nonlinear systems 1 9 Comments and references 2 Invariant sets for systems with random perturbations 2 1 Invariant sets for systems with random right hand sides 2 2 Invariant sets for stochastic Ito systems 2 3 The behaviour of invariant sets under small perturbations 2 4 A study of stability of an equilibrium via the reduction principle for systems with regular random perturbations 2 5 Stability of an equilibrium and the reduction principle for Ito type systems 2 6 A study of stability of the invariant set via the reduction principle Regular perturbations 2 7 Stability of invariant sets and the reduction principle for Ito type systems 2 8 Comments and references 3 Linear and quasilinear stochastic Ito systems 3 1 Mean square exponential dichotomy 3 2 A study of dichotomy in terms of quadratic forms 3 3 Linear system solutions that are mean square bounded on the semiaxis 3 4 Quasilinear systems 3 5 Linear system solutions that are probability bounded on the axis A generalized notion of a solution 3 6 Asymptotic equivalence of linear systems 3 7 Conditions for asymptotic equivalence of nonlinear systems 3 8 Comments and references 4 Extensions of Ito systems on a torus 4 1 Stability of invariant tori 4 2 Random invariant tori for linear extensions 4 3 Smoothness of invariant tori 4 4 Random invariant tori for nonlinear extensions 4 5 An ergodic theorem for a class of stochastic systems having a toroidal manifold 4 6 Comments and references 5 The averaging

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Asymptotic Analysis and the Numerical Solution of Partial Differential Equations Hans G. Kaper, Marc Garbey, 1991-02-25 Integrates two fields generally held to be incompatible if not downright antithetical in 16 lectures from a February 1990 workshop at the Argonne National Laboratory Illinois The topics of interest to industrial and applied mathematicians analysts and computer scientists include singular per Techniques of Asymptotic Analysis Lawrence Sirovich, 2013-12-01 These notes originate from a one semester course which forms part of the Math Methods cycle at Brown In the hope that these notes might prove useful for reference purposes several additional sections have been included and also a table of contents and index Although asymptotic analysis is now enjoying a period of great vitality these notes do not reflect a research oriented course The course is aimed toward people in applied mathematics physics engineering etc who have a need for asymptotic analysis in their work The choice of subjects has been largely dictated by the likelihood of application Also abstraction and generality have not been pursued Technique and computation are given equal prominence with theory Both rigorous and formal theory is presented very often in tandem In practice the means for a rigorous analysis are not always available For this reason a goal has been the cultivation of mature formal reasoning Therefore during the course of lectures formal presentations gradually eclipse rigorous presentations When this occurs rigorous proofs are given as exercises or in the case of lengthy proofs reference is made to the Reading List at the end Asymptotic Expansions for Ordinary Differential Equations Wolfgang Wasow, 2018-03-21 This outstanding text concentrates on the mathematical ideas underlying various asymptotic methods for ordinary differential equations that lead to full infinite expansions A book of great value Mathematical Reviews 1976 revised edition **Asymptotic Analysis** James Dickson Murray, 1974 From the reviews A good introduction to a subject important for its capacity to circumvent theoretical and practical obstacles and therefore particularly prized in the applications of mathematics The book presents a balanced view of the methods and their usefulness integrals on the real line and in the complex plane which arise in different contexts and solutions of differential equations not expressible as integrals Murray includes both historical remarks and references to sources or other more complete treatments More useful as a guide for self study than as a reference work it is accessible to any upperclass mathematics undergraduate Some exercises and a short bibliography included Even with E T Copson s Asymptotic Expansions or N G de Bruijn s Asymptotic Methods in Analysis 1958 any academic library would do well to have this excellent introduction S Puckette University of the South Choice Sept 1984 1 **Asymptotic Treatment of Differential Equations** A.

Georgescu,1995-05-15 The main definitions and results of asymptotic analysis and the theory of regular and singular perturbations are summarized in this book They are applied to the asymptotic study of several mathematical models from mechanics fluid dynamics statistical mechanics meteorology and elasticity Due to the generality of presentation this applications oriented book is suitable for the solving of differential equations from any other field of interest Applied Asymptotic Analysis Peter David Miller,2006 This book is a survey of asymptotic methods set in the current applied research context of wave propagation It stresses rigorous analysis in addition to formal manipulations Asymptotic expansions developed in the text are justified rigorously and students are shown how to obtain solid error estimates for asymptotic formulae The book relates examples and exercises to subjects of current research interest such as the problem of locating the zeros of Taylor polynomials of entire nonvanishing functions and the problem of counting integer lattice points in subsets of the plane with various geometrical properties of the boundary The book is intended for a beginning graduate course on asymptotic analysis in applied mathematics and is aimed at students of pure and applied mathematics as well as science and engineering The basic prerequisite is a background in differential equations linear algebra advanced calculus and complex variables at the level of introductory undergraduate courses on these subjects The book is ideally suited to the needs of a graduate student who on the one hand wants to learn basic applied mathematics and on the other wants to understand what is needed to make the various arguments rigorous Down here in the Village this is known as the Courant point of view Percy Deift Courant Institute New York Peter D Miller is an associate professor of mathematics at the University of Michigan at Ann Arbor He earned a Ph D in Applied Mathematics from the University of Arizona and has held positions at the Australian National University Canberra and Monash University Melbourne His current research interests lie in singular limits for integrable systems Asymptotic Behavior of Solutions of Differential-Difference Equations Richard Bellman, Kenneth L. Cooke,1959 **Differential Equations & Asymptotic Theory in Mathematical Physics** Zhen Hua, Roderick Wong,2004 This lecture notes volume encompasses four indispensable mini courses delivered at Wuhan University with each course containing the material from five one hour lectures Readers are brought up to date with exciting recent developments in the areas of asymptotic analysis singular perturbations orthogonal polynomials and the application of Gevrey asymptotic expansion to holomorphic dynamical systems The book also features important invited papers presented at the conference Leading experts in the field cover a diverse range of topics from partial differential equations arising in cancer biology to transonic shock waves The proceedings have been selected for coverage in OCo Index to Scientific Technical Proceedings ISTP ISI Proceedings OCo Index to Scientific Technical Proceedings ISTP CDROM version ISI Proceedings OCo CC Proceedings OCo Engineering Physical Sciences *Asymptotic Analysis* J.D. Murray,2012-12-06 From the reviews A good introduction to a subject important for its capacity to circumvent theoretical and practical obstacles and therefore particularly prized in the applications of mathematics The book presents a balanced view of the methods and their usefulness

integrals on the real line and in the complex plane which arise in different contexts and solutions of differential equations not expressible as integrals Murray includes both historical remarks and references to sources or other more complete treatments More useful as a guide for self study than as a reference work it is accessible to any upperclass mathematics undergraduate Some exercises and a short bibliography included Even with E T Copson s Asymptotic Expansions or N G de Bruijn s Asymptotic Methods in Analysis 1958 any academic library would do well to have this excellent introduction S Puckette University of the South Choice Sept 1984 1

Asymptotic Integration of Differential and Difference Equations Sigrun Bodine,Donald A. Lutz,2015-05-26 This book presents the theory of asymptotic integration for both linear differential and difference equations This type of asymptotic analysis is based on some fundamental principles by Norman Levinson While he applied them to a special class of differential equations subsequent work has shown that the same principles lead to asymptotic results for much wider classes of differential and also difference equations After discussing asymptotic integration in a unified approach this book studies how the application of these methods provides several new insights and frequent improvements to results found in earlier literature It then continues with a brief introduction to the relatively new field of asymptotic integration for dynamic equations on time scales Asymptotic Integration of Differential and Difference Equations is a self contained and clearly structured presentation of some of the most important results in asymptotic integration and the techniques used in this field It will appeal to researchers in asymptotic integration as well to non experts who are interested in the asymptotic analysis of linear differential and difference equations It will additionally be of interest to students in mathematics applied sciences and engineering Linear algebra and some basic concepts from advanced calculus are prerequisites

Asymptotic and Numerical Methods for Partial Differential Equations with Critical Parameters H.G. Kaper,Marc Garbey,2012-12-06 This volume contains the proceedings of the NATO Advanced Research Workshop on Asymptotic induced Numerical Methods for Partial Differential Equations Critical Parameters and Domain Decomposition held at Beaune France May 25 28 1992 The purpose of the workshop was to stimulate the integration of asymptotic analysis domain decomposition methods and symbolic manipulation tools for the numerical solution of partial differential equations PDEs with critical parameters A workshop on the same topic was held at Argonne National Laboratory in February 1990 The proceedings were published under the title Asymptotic Analysis and the Numerical Solution of Partial Differential Equations Hans G Kaper and Marc Garbey eds Lecture Notes in Pure and Applied Mathematics Vol 130 Marcel Dekker Inc New York 1991 In a sense the present proceedings represent a progress report on the topic area Comparing the two sets of proceedings we see an increase in the quantity as well as the quality of the contributions 110re research is being done in the topic area and the interest covers serious nontrivial problems We are pleased with this outcome and expect to see even more advances in the next few years as the field progresses

Asymptotics and Special Functions F. W. J. Olver,2014-05-10 Asymptotics and Special Functions provides a comprehensive introduction to two important topics in

classical analysis asymptotics and special functions The integrals of a real variable and contour integrals are discussed along with the Liouville Green approximation and connection formulas for solutions of differential equations Differential equations with regular singularities are also considered with emphasis on hypergeometric and Legendre functions Comprised of 14 chapters this volume begins with an introduction to the basic concepts and definitions of asymptotic analysis and special functions followed by a discussion on asymptotic theories of definite integrals containing a parameter Contour integrals as well as integrals of a real variable are described Subsequent chapters deal with the analytic theory of ordinary differential equations differential equations with regular and irregular singularities sums and sequences and connection formulas for solutions of differential equations The book concludes with an evaluation of methods used in estimating as opposed to bounding errors in asymptotic approximations and expansions This monograph is intended for graduate mathematicians physicists and engineers

Asymptotic Analysis of Unstable Solutions of Stochastic Differential Equations Grigorij Kulinich, Svitlana Kushnirenko, Yuliya Mishura, 2020-04-29 This book is devoted to unstable solutions of stochastic differential equations SDEs Despite the huge interest in the theory of SDEs this book is the first to present a systematic study of the instability and asymptotic behavior of the corresponding unstable stochastic systems The limit theorems contained in the book are not merely of purely mathematical value rather they also have practical value Instability or violations of stability are noted in many phenomena and the authors attempt to apply mathematical and stochastic methods to deal with them The main goals include exploration of Brownian motion in environments with anomalies and study of the motion of the Brownian particle in layered media A fairly wide class of continuous Markov processes is obtained in the limit It includes Markov processes with discontinuous transition densities processes that are not solutions of any It s SDEs and the Bessel diffusion process The book is self contained with presentation of definitions and auxiliary results in an Appendix It will be of value for specialists in stochastic analysis and SDEs as well as for researchers in other fields who deal with unstable systems and practitioners who apply stochastic models to describe phenomena of instability

Partial Differential Equations V M.V. Fedoryuk, 1999 The six articles in this EMS volume provide an overview of a number of mid to late 1990s techniques in the study of the asymptotic behaviour of partial differential equations These techniques include the Maslov canonical operator and semiclassical asymptotics of solutions and eigenfunctions

Asymptotic Analysis for Functional Stochastic Differential Equations Jianhai Bao, George Yin, Chenggui Yuan, 2016-11-19 This brief treats dynamical systems that involve delays and random disturbances The study is motivated by a wide variety of systems in real life in which random noise has to be taken into consideration and the effect of delays cannot be ignored Concentrating on such systems that are described by functional stochastic differential equations this work focuses on the study of large time behavior in particular ergodicity This brief is written for probabilists applied mathematicians engineers and scientists who need to use delay systems and functional stochastic differential equations in their work Selected topics from the brief can also be used in a graduate level topics

course in probability and stochastic processes Differential Equations, Asymptotic Analysis, and Mathematical Physics
Michael Demuth, Bert-Wolfgang Schulze, 1997 This volume contains a collection of original papers associated with the
International Conference on Partial Differential Equations held in Potsdam July 29 to August 2 1996 The conference has
taken place every year on a high scientific level since 1991 this event is connected with the activities of the Max Planck
Research Group for Partial Differential Equations at Potsdam Outstanding researchers and specialists from Armenia Belarus
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and index theory operator theory and operator algebras stochastic spectral analysis semigroups Dirichlet forms Schrodinger
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