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System Control And Rough Paths

Wolfgang Guggemos



System Control And Rough Paths:

System Control and Rough Paths Terry Lyons, Zhongmin Qian, 2002 This book describes a completely novel mathematical development which has already influenced probability theory and has potential for application to engineering and to areas of pure mathematics Intended for probabilists mathematicians and engineers with a mathematical background from graduate level onwards this book develops the evolution of complex non linear systems subject to rough or rapidly fluctuating stimuli Attention is focussed on an analysis of the relationship between the stimulus or control and the short to medium term evolution of a receiver the response of the system A rapidly fluctuation stimuli can be likened to a huge dataset and a basic question is how best to reduce this dataset so as to capture the critical information and little else An essential component problem involves identifying the point at which two different stimuli produce essentially the same response from the class of receivers When do two stereo sounds sound the same This is an essentially non linear problem that requires novel mathematics At one level this book focuses on systems responding to such rough external stimuli and demonstrates that the natural reduction approximates the stimuli as a sequence of nilpotent elements The core result of the book is a continuity theorem that proves that the response of the system depends continuously on these nilpotent elements A key mathematical aspect of the book is the notion of a rough path based on combining the notion of p variation of Wiener with the iterated integral expansions of paths introduced by K T Chen The continuity theorem for these rough paths gives a new way to construct solutions to stochastic differential equations providing a fresh approach to the It theory but also allowing new kinds of noisy perturbations such as Fractional Brownian Motions that cannot be discussed in the standard It approach It also provides some interesting concrete examples of continuous free groups

Instrumentation & Control Systems, 1992
Proceedings of the ... European Test Conference, 1989 Engineering News, 1892 **Sys Admin**, 2001 **American Aviation**, 1951 Issues for include Annual air transport progress issue *Electricity*, 1899 **International Workshop on New Approaches to High-Tech Materials, Nondestructive Testing and Computer Simulations in Materials Science and Engineering**, 1997 **First USA-Japan Computer Conference Proceedings**, 1972 **General Plan for Phoenix, 1985-2000**, 1994 *Analysis, Design, and Evaluation of Man-machine Systems*, 1989 Baosheng Hu, 1990 The twenty seven papers cover recent advances in both empirical and theoretical aspects of man machine interaction with special emphasis on the subjects of man automation and man computer interaction They provide information on a subject which has grown rapidly in importance during recent years *NTC '66*, 1966 Engineering, 1968 **Dynamic Modelling and Control of National Economies, 1986** Béla Martos, Louis-François Pau, M. Ziermann, 1987 This IFAC symposium considers the modelling analysis and control of various economic and socio economic systems The volume is divided into three sections covering economic theory macroeconomic policymaking national sectoral and regional models mathematical algorithmical and computational methods of modelling giving a clear and concise view of the use of computer systems in the world of

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