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Optimal Control of Dynamic Systems Driven by Vector Measures N. U. Ahmed, Shian Wang, 2021-09-13 This book is devoted to the development of optimal control theory for finite dimensional systems governed by deterministic and stochastic differential equations driven by vector measures The book deals with a broad class of controls including regular controls vector valued measurable functions relaxed controls measure valued functions and controls determined by vector measures where both fully and partially observed control problems are considered In the past few decades there have been remarkable advances in the field of systems and control theory thanks to the unprecedented interaction between mathematics and the physical and engineering sciences Recently optimal control theory for dynamic systems driven by vector measures has attracted increasing interest This book presents this theory for dynamic systems governed by both ordinary and stochastic differential equations including extensive results on the existence of optimal controls and necessary conditions for optimality Computational algorithms are developed based on the optimality conditions with numerical results presented to demonstrate the applicability of the theoretical results developed in the book This book will be of interest to researchers in optimal control or applied functional analysis interested in applications of vector measures to control theory stochastic systems driven by vector measures and related topics In particular this self contained account can be a starting point for further advances in the theory and applications of dynamic systems driven and controlled by vector measures

Fractional Deterministic and Stochastic Calculus Giacomo Ascione, Yuliya Mishura, Enrica Pirozzi, 2023-12-31 Fractional calculus has emerged as a powerful and effective mathematical tool in the study of several phenomena in science and engineering This text addressed to researchers graduate students and practitioners combines deterministic fractional calculus with the analysis of the fractional Brownian motion and its associated fractional stochastic calculus and includes examples exercises and problems that focus on computational aspects

Stochastic Calculus and Applications Samuel N. Cohen, Robert J. Elliott, 2015-11-18 Completely revised and greatly expanded the new edition of this text takes readers who have been exposed to only basic courses in analysis through the modern general theory of random

processes and stochastic integrals as used by systems theorists electronic engineers and more recently those working in quantitative and mathematical finance Building upon the original release of this title this text will be of great interest to research mathematicians and graduate students working in those fields as well as quants in the finance industry New features of this edition include End of chapter exercises New chapters on basic measure theory and Backward SDEs Reworked proofs examples and explanatory material Increased focus on motivating the mathematics Extensive topical index Such a self contained and complete exposition of stochastic calculus and applications fills an existing gap in the literature The book can be recommended for first year graduate studies It will be useful for all who intend to work with stochastic calculus as well as with its applications Zentralblatt from review of the First Edition

Fixed Point Theorems with Applications Karima Mebarki, Svetlin Georgiev, Smail Djebali, Khaled Zennir, 2023-05-12 As a very important part of nonlinear analysis fixed point theory plays a key role in solvability of many complex systems from mathematics applied to chemical reactors neutron transport population biology infectious diseases economics applied mechanics and more The main aim of Fixed Point Theorems with Applications is to explain new techniques for investigation of different classes of ordinary and partial differential equations The development of the fixed point theory parallels the advances in topology and functional analysis Recent research has investigated not only the existence but also the positivity of solutions for various types of nonlinear equations This book will be of interest to those working in functional analysis and its applications Combined with other nonlinear methods such as variational methods and the approximation methods the fixed point theory is powerful in dealing with many nonlinear problems from the real world The book can be used as a textbook to develop an elective course on nonlinear functional analysis with applications in undergraduate and graduate programs in mathematics or engineering programs

Hardy Type Inequalities on Time Scales Ravi P. Agarwal, Donal O'Regan, Samir H. Saker, 2016-10-20 The book is devoted to dynamic inequalities of Hardy type and extensions and generalizations via convexity on a time scale T In particular the book contains the time scale versions of classical Hardy type inequalities Hardy and Littlewood type inequalities Hardy Knopp type inequalities via convexity Copson type inequalities Copson Beesack type inequalities Liendeler type inequalities Levinson type inequalities and Pachpatte type inequalities Bennett type inequalities Chan type inequalities and Hardy type inequalities with two different weight functions These dynamic inequalities contain the classical continuous and discrete inequalities as special cases when $T = \mathbb{R}$ and $T = \mathbb{N}$ and can be extended to different types of inequalities on different time scales such as $T = h\mathbb{N}$, $h > 0$, $T = q\mathbb{N}$ for $q > 1$ etc In this book the authors followed the history and development of these inequalities Each section is self contained and one can see the relationship between the time scale versions of the inequalities and the classical ones To the best of the authors knowledge this is the first book devoted to Hardy type inequalities and their extensions on time scales

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Journal of Undergraduate Mathematics, 1987 *Pi Mu Epsilon Journal* Pi Mu Epsilon, 1984

Real Analysis 3Rd Ed. H. L. Royden, 1988 Problems in Real Analysis Charalambos D. Aliprantis, Owen Burkinshaw, 1999 This volume aims to teach the basic methods of proof and problem solving by presenting the complete solutions to over 600 problems that appear in the companion Principles of Real Analysis 3rd edition

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