Yuri Gliklikh

# Global Analysis in Mathematical Physics

## Geometric and Stochastic Methods

Springer

# Global Analysis In Mathematical Physics Geometric And Stochastic Methods

Yuri E. Gliklikh

**Global Analysis In Mathematical Physics Geometric And Stochastic Methods:**

Global Analysis in Mathematical Physics I𝖴. E. Gliklikh,1997 This book is the first in monographic literature giving a common treatment to three areas of applications of Global Analysis in Mathematical Physics previously considered quite distant from each other namely differential geometry applied to classical mechanics stochastic differential geometry used in quantum and statistical mechanics and infinite dimensional differential geometry fundamental for hydrodynamics The unification of these topics is made possible by considering the Newton equation or its natural generalizations and analogues as a fundamental equation of motion New general geometric and stochastic methods of investigation are developed and new results on existence uniqueness and qualitative behavior of solutions are obtained    *Global Analysis in Mathematical Physics* ĪU. E. Gliklikh,1997 This book is the first in monographic literature giving a common treatment to three areas of applications of Global Analysis in Mathematical Physics previously considered quite distant from each other namely differential geometry applied to classical mechanics stochastic differential geometry used in quantum and statistical mechanics and infinite dimensional differential geometry fundamental for hydrodynamics The unification of these topics is made possible by considering the Newton equation or its natural generalizations and analogues as a fundamental equation of motion New general geometric and stochastic methods of investigation are developed and new results on existence uniqueness and qualitative behavior of solutions are obtained    *Global Analysis in Mathematical Physics* Jurij E. Gliklich,Yu. E. Gliklikh,1993    Global Analysis in Mathematical Physics Yuri Gliklikh,2012-12-06 The first edition of this book entitled Analysis on Riemannian Manifolds and Some Problems of Mathematical Physics was published by Voronezh Univer sity Press in 1989 For its English edition the book has been substantially revised and expanded In particular new material has been added to Sections 19 and 20 I am grateful to Viktor L Ginzburg for his hard work on the transla tion and for writing Appendix F and to Tomasz Zastawniak for his numerous suggestions My special thanks go to the referee for his valuable remarks on the theory of stochastic processes Finally I would like to acknowledge the support of the AMS fSU Aid Fund and the International Science Foundation Grant NZBOOO which made possible my work on some of the new results included in the English edition of the book Voronezh Russia Yuri Gliklikh September 1995 Preface to the Russian Edition The present book is apparently the first in monographic literature in which a common treatment is given to three areas of global analysis previously consid ered quite distant from each other namely differential geometry and classical mechanics stochastic differential geometry and statistical and quantum me chanics and infinite dimensional differential geometry of groups of diffeomor phisms and hydrodynamics The unification of these topics under the cover of one book appears however quite natural since the exposition is based on a geometrically invariant form of the Newton equation and its analogs taken as a fundamental law of motion    数学物理中的全局分析 IU. E. Gliklikh,1997    数学物理中的全局分析——几何与随机方法(影印版数学物理中的全局) Yu. E. Gliklikh,2005    **Global and Stochastic Analysis with Applications to Mathematical Physics** Yuri E. Gliklikh,2010-12-07 Methods of

global analysis and stochastic analysis are most often applied in mathematical physics as separate entities thus forming important directions in the field However while combination of the two subject areas is rare it is fundamental for the consideration of a broader class of problems This book develops methods of Global Analysis and Stochastic Analysis such that their combination allows one to have a more or less common treatment for areas of mathematical physics that traditionally are considered as divergent and requiring different methods of investigation Global and Stochastic Analysis with Applications to Mathematical Physics covers branches of mathematics that are currently absent in monograph form Through the demonstration of new topics of investigation and results both in traditional and more recent problems this book offers a fresh perspective on ordinary and stochastic differential equations and inclusions in particular given in terms of Nelson s mean derivatives on linear spaces and manifolds Topics covered include classical mechanics on non linear configuration spaces problems of statistical and quantum physics and hydrodynamics A self contained book that provides a large amount of preliminary material and recent results which will serve to be a useful introduction to the subject and a valuable resource for further research It will appeal to researchers graduate and PhD students working in global analysis stochastic analysis and mathematical physics *Ordinary and Stochastic Differential Geometry as a Tool for Mathematical Physics* Yuri E. Gliklikh,2013-03-14 The geometrical methods in modem mathematical physics and the developments in Geometry and Global Analysis motivated by physical problems are being intensively worked out in contemporary mathematics In particular during the last decades a new branch of Global Analysis Stochastic Differential Geometry was formed to meet the needs of Mathematical Physics It deals with a lot of various second order differential equations on finite and infinite dimensional manifolds arising in Physics and its validity is based on the deep inter relation between modem Differential Geometry and certain parts of the Theory of Stochastic Processes discovered not so long ago The foundation of our topic is presented in the contemporary mathematical literature by a lot of publications devoted to certain parts of the above mentioned themes and connected with the scope of material of this book There exist some monographs on Stochastic Differential Equations on Manifolds e g 9 36 38 87 based on the Stratonovich approach In 7 there is a detailed description of It6 equations on manifolds in Belopolskaya Dalecky form Nelson s book 94 deals with Stochastic Mechanics and mean derivatives on Riemannian Manifolds The books and survey papers on the Lagrange approach to Hydrodynamics 2 31 73 88 etc give good presentations of the use of infinite dimensional ordinary differential geometry in ideal hydrodynamics We should also refer here to 89 102 to the previous books by the author 53 64 and to many others Weakly Connected Neural Networks Frank C. Hoppensteadt,Eugene M. Izhikevich,2012-12-06 This book is devoted to an analysis of general weakly connected neural networks WCNNs that can be written in the form 0 1 m Here each Xi E IR is a vector that summarizes all physiological attributes of the ith neuron n is the number of neurons Ii describes the dynam ics of the ith neuron and gi describes the interactions between neurons The small parameter indicates the strength of connections between the neurons Weakly

connected systems have attracted much attention since the sec ond half of seventeenth century when Christian Huygens noticed that a pair of pendulum clocks synchronize when they are attached to a light weight beam instead of a wall The pair of clocks is among the first weakly connected systems to have been studied Systems of the form 0 1 arise in formal perturbation theories developed by Poincare Liapunov and Malkin and in averaging theories developed by Bogoliubov and Mitropolsky     *Theory and Practice of Finite Elements* Alexandre Ern,Jean-Luc Guermond,2004-04-29 This text presenting the mathematical theory of finite elements is organized into three main sections The first part develops the theoretical basis for the finite element methods emphasizing inf sup conditions over the more conventional Lax Milgrim paradigm The second and third parts address various applications and practical implementations of the method respectively It contains numerous examples and exercises     *Stability and Wave Motion in Porous Media* Brian Straughan,2008-12-10 This book describes several tractable theories for fluid flow in porous media The important mathematical quations about structural stability and spatial decay are address Thermal convection and stability of other flows in porous media are covered A chapter is devoted to the problem of stability of flow in a fluid overlying a porous layer Nonlinear wave motion in porous media is analysed In particular waves in an elastic body with voids are investigated while acoustic waves in porous media are also analysed in some detail A chapter is enclosed on efficient numerical methods for solving eigenvalue problems which occur in stability problems for flows in porous media Brian Straughan is a professor at the Department of Mathemactical Sciences at Durham University United Kingdom     **Determinants and Their Applications in Mathematical Physics** Robert Vein,Paul Dale,2006-05-07 The last treatise on the theory of determinants by T Muir revised and enlarged by W H Metzler was published by Dover Publications Inc in 1960 It is an unabridged and corrected republication of the edition ori nally published by Longman Green and Co in 1933 and contains a preface by Metzler dated 1928 The Table of Contents of this treatise is given in Appendix 13 A small number of other books devoted entirely to determinants have been published in English but they contain little if anything of importance that was not known to Muir and Metzler A few have appeared in German and Japanese In contrast the shelves of every mathematics library groan under the weight of books on linear algebra some of which contain short chapters on determinants but usually only on those aspects of the subject which are applicable to the chapters on matrices There appears to be tacit agreement among authorities on linear algebra that determinant theory is important only as a branch of matrix theory In sections devoted entirely to the establishment of a determinantal relation many authors de ne a determinant by rst de ning a matrixM and then adding the words Let detM be the determinant of the matrix M as though determinants have no separate existence This belief has no basis in history     The Nonlinear Schrödinger Equation Catherine Sulem,Pierre-Louis Sulem,2007-06-30 Filling the gap between the mathematical literature and applications to domains the authors have chosen to address the problem of wave collapse by several methods ranging from rigorous mathematical analysis to formal aymptotic expansions and numerical simulations     Elements of Applied

Bifurcation Theory Yuri Kuznetsov,1998-09-18 Providing readers with a solid basis in dynamical systems theory as well as explicit procedures for application of general mathematical results to particular problems the focus here is on efficient numerical implementations of the developed techniques The book is designed for advanced undergraduates or graduates in applied mathematics as well as for Ph D students and researchers in physics biology engineering and economics who use dynamical systems as model tools in their studies A moderate mathematical background is assumed and whenever possible only elementary mathematical tools are used This new edition preserves the structure of the first while updating the context to incorporate recent theoretical developments in particular new and improved numerical methods for bifurcation analysis

**Nonlinear Oscillations, Dynamical Systems, and Bifurcations of Vector Fields** John Guckenheimer,Philip Holmes,2013-11-21 From the reviews This book is concerned with the application of methods from dynamical systems and bifurcation theories to the study of nonlinear oscillations Chapter 1 provides a review of basic results in the theory of dynamical systems covering both ordinary differential equations and discrete mappings Chapter 2 presents 4 examples from nonlinear oscillations Chapter 3 contains a discussion of the methods of local bifurcation theory for flows and maps including center manifolds and normal forms Chapter 4 develops analytical methods of averaging and perturbation theory Close analysis of geometrically defined two dimensional maps with complicated invariant sets is discussed in chapter 5 Chapter 6 covers global homoclinic and heteroclinic bifurcations The final chapter shows how the global bifurcations reappear in degenerate local bifurcations and ends with several more models of physical problems which display these behaviors Book Review Engineering Societies Library New York 1 An attempt to make research tools concerning strange attractors developed in the last 20 years available to applied scientists and to make clear to research mathematicians the needs in applied works Emphasis on geometric and topological solutions of differential equations Applications mainly drawn from nonlinear oscillations American Mathematical Monthly 2 **The Energy Method, Stability, and Nonlinear Convection** brian straughan,2003-10-01 Six new chapters 14 19 deal with topics of current interest multi component convection diffusion convection in a compressible fluid convenction with temperature dependent viscosity and thermal conductivity penetrative convection nonlinear stability in ocean circulation models and numerical solution of eigenvalue problems **Probabilistic Methods In Fluids, Proceedings Of The Swansea 2002 Workshop** Ian M Davies,Oubay Hassan,Niels Jacob,K Morgan,Aubrey Truman,N P Weatherill,2003-06-13 This volume contains recent research papers presented at the international workshop on Probabilistic Methods in Fluids held in Swansea The central problems considered were turbulence and the Navier Stokes equations but as is now well known these classical problems are deeply intertwined with modern studies of stochastic partial differential equations jump processes and random dynamical systems The volume provides a snapshot of current studies in a field where the applications range from the design of aircraft through the mathematics of finance to the study of fluids in porous media **Manifolds, Tensor Analysis, and Applications** Ralph Abraham,Jerrold E.

Marsden,Tudor Ratiu,2012-12-06 The purpose of this book is to provide core material in nonlinear analysis for mathematicians physicists engineers and mathematical biologists The main goal is to provide a working knowledge of manifolds dynamical systems tensors and differential forms Some applications to Hamiltonian mechanics fluid me chanics electromagnetism plasma dynamics and control thcory arc given in Chapter 8 using both invariant and index notation The current edition of the book does not deal with Riemannian geometry in much detail and it does not treat Lie groups principal bundles or Morse theory Some of this is planned for a subsequent edition Meanwhile the authors will make available to interested readers supplementary chapters on Lie Groups and Differential Topology and invite comments on the book s contents and development Throughout the text supplementary topics are given marked with the symbols and l J This device enables the reader to skip various topics without disturbing the main flow of the text Some of these provide additional background material intended for completeness to minimize the necessity of consulting too many outside references We treat finite and infinite dimensional manifolds simultaneously This is partly for efficiency of exposition Without advanced applications using manifolds of mappings the study of infinite dimensional manifolds can be hard to motivate

  Mathematical Problems in Image Processing Gilles Aubert,Pierre Kornprobst,2006-11-30 Partial differential equations PDEs and variational methods were introduced into image processing about fifteen years ago Since then intensive research has been carried out The goals of this book are to present a variety of image analysis applications the precise mathematics involved and how to discretize them Thus this book is intended for two audiences The first is the mathematical community by showing the contribution of mathematics to this domain It is also the occasion to highlight some unsolved theoretical questions The second is the computer vision community by presenting a clear self contained and global overview of the mathematics involved in image procesing problems This work will serve as a useful source of reference and inspiration for fellow researchers in Applied Mathematics and Computer Vision as well as being a basis for advanced courses within these fields During the four years since the publication of the first edition there has been substantial progress in the range of image processing applications covered by the PDE framework The main goals of the second edition are to update the first edition by giving a coherent account of some of the recent challenging applications and to update the existing material In addition this book provides the reader with the opportunity to make his own simulations with a minimal effort To this end programming tools are made available which will allow the reader to implement and test easily some classical approaches

  **Applied Functional Analysis** Eberhard Zeidler,2012-12-06 A theory is the more impressive the simpler are its premises the more distinct are the things it connects and the broader is its range of applicability Albert Einstein There are two different ways of teaching mathematics namely i the systematic way and ii the application oriented way More precisely by i I mean a systematic presentation of the material governed by the desire for mathematical perfection and completeness of the results In contrast to i approach ii starts out from the question What are the most important applications and then tries to

answer this question as quickly as possible Here one walks directly on the main road and does not wander into all the nice and interesting side roads The present book is based on the second approach It is addressed to undergraduate and beginning graduate students of mathematics physics and engineering who want to learn how functional analysis elegantly solves mathematical problems that are related to our real world and that have played an important role in the history of mathematics The reader should sense that the theory is being developed not simply for its own sake but for the effective solution of concrete problems viii Preface Our introduction to applied functional analysis is divided into two parts Part I Applications to Mathematical Physics AMS Vol 108 Part II Main Principles and Their Applications AMS Vol 109 A detailed discussion of the contents can be found in the preface to AMS Vol 108

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