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Mario Garcia-Fernandez, Jeffrey Streets

Partial Differential Equations A. K. Nandakumaran, P. S. Datti, 2020-10-29 Suitable for both senior undergraduate and graduate students, this is a self-contained book dealing with the classical theory of the partial differential equations through a modern approach; requiring minimal previous knowledge. It represents the solutions to three important equations of mathematical physics – Laplace and Poisson equations, Heat or diffusion equation, and wave equations in one and more space dimensions. Keen readers will benefit from more advanced topics and many references cited at the end of each chapter. In addition, the book covers advanced topics such as Conservation Laws and Hamilton-Jacobi Equation. Numerous real-life applications are interspersed throughout the book to retain readers' interest.

Introductory Guide to Partial Differential Equations Sameer Kulkarni,2025-02-20 Introductory Guide to Partial Differential Equations is an accessible and comprehensive introduction to Partial Differential Equations (PDEs) for undergraduate students. We provide a solid foundation in the theory and applications of PDEs, catering to students in mathematics, engineering, physics, and related fields. We present fundamental concepts of PDEs in a clear and engaging manner, emphasizing both theoretical understanding and practical problem-solving skills. Starting with basic concepts such as classification of PDEs, boundary and initial conditions, and solution techniques, we gradually progress to advanced topics including Fourier series, separation of variables, and the method of characteristics. Real-world applications of PDEs are woven throughout the book, demonstrating the relevance of this mathematical theory in fields such as heat conduction, fluid dynamics, quantum mechanics, and finance. Numerous examples, exercises, and applications are included to reinforce learning and encourage active engagement with the material. Whether you're preparing for further study in mathematics or seeking to apply PDEs in your chosen field, this book equips you with the knowledge and skills necessary to tackle a wide range of problems involving partial differential equations. We hope this text will inspire curiosity and confidence in approaching the rich and diverse world of PDEs.

<u>Partial Differential Equations: Classical Theory with a Modern Touch</u> A. K. Nandakumaran, P. S. Datti, 2020-10-29 A valuable guide covering the key principles of partial differential equations and their real world applications.

Variational Inequalities in Management Science and Finance Andrianos E. Tsekrekos, Athanasios N. Yannacopoulos, 2024-12-20 This book provides a rigorous introduction to the theory, computation, and applications of

variational inequalities (VIs), with a focus on applications in management science and finance. It aims to bridge the gap between the abstract mathematical treatments of the subject and simplistic, non-rigorous approaches often used in financial economics or managerial literature. Building on fundamental examples of concrete applications drawn from management science and finance, the book gradually develops the connection between optimal stopping problems and variational inequalities. It provides precise results on their derivation, solution properties, and their use to derive optimal policies in general frameworks of stochastic factors driving the state processes. Emphasis is also placed on the numerical treatment and approximation of VIs. All technical results are illustrated in detail for the characteristic problems presented at the beginning as motivating examples. It also offers a brief introduction to more advanced topics, including VIs for multi-scale problems and VIs related to optimal stopping problems under model uncertainty. This book will be of interest to graduate students and researchers who wish for a quick, yet thorough introduction to the field. Practitioners who want to familiarise themselves with applications of VIs in management science and finance will also find this book useful.

Analysis of Monge-Ampère Equations Nam Q. Le,2024-03-07 This book presents a systematic analysis of the Monge-Ampère equation, the linearized Monge-Ampère equation, and their applications, with emphasis on both interior and boundary theories. Starting from scratch, it gives an extensive survey of fundamental results, essential techniques, and intriguing phenomena in the solvability, geometry, and regularity of Monge-Ampère equations. It describes in depth diverse applications arising in geometry, fluid mechanics, meteorology, economics, and the calculus of variations. The modern treatment of boundary behaviors of solutions to Monge-Ampère equations, a very important topic of the theory, is thoroughly discussed. The book synthesizes many important recent advances, including Savin's boundary localization theorem, spectral theory, and interior and boundary regularity in Sobolev and Hölder spaces with optimal assumptions. It highlights geometric aspects of the theory and connections with adjacent research areas. This self-contained book provides the necessary background and techniques in convex geometry, real analysis, and partial differential equations, presents detailed proofs of all theorems, explains subtle constructions, and includes well over a hundred exercises. It can serve as an accessible text for graduate students as well as researchers interested in this subject.

Spectral and Dynamical Stability of Nonlinear Waves Todd Kapitula, Keith Promislow, 2013-06-06 This book unifies the dynamical systems and functional analysis approaches to the linear and nonlinear stability of waves. It synthesizes fundamental ideas of the past 20+ years of research, carefully balancing theory and application. The book isolates and methodically develops key ideas by working through illustrative examples that are subsequently synthesized into general principles. Many of the seminal examples of stability theory, including orbital stability of the KdV solitary wave, and asymptotic stability of viscous shocks for scalar conservation laws, are treated in a textbook fashion for the first time. It presents spectral theory from a dynamical systems and functional analytic point of view, including essential and absolute

spectra, and develops general nonlinear stability results for dissipative and Hamiltonian systems. The structure of the linear eigenvalue problem for Hamiltonian systems is carefully developed, including the Krein signature and related stability indices. The Evans function for the detection of point spectra is carefully developed through a series of frameworks of increasing complexity. Applications of the Evans function to the Orientation index, edge bifurcations, and large domain limits are developed through illustrative examples. The book is intended for first or second year graduate students in mathematics, or those with equivalent mathematical maturity. It is highly illustrated and there are many exercises scattered throughout the text that highlight and emphasize the key concepts. Upon completion of the book, the reader will be in an excellent position to understand and contribute to current research in nonlinear stability.

Spaces of Measures and their Applications to Structured Population Models Christian Düll, Piotr Gwiazda, Anna Marciniak-Czochra, Jakub Skrzeczkowski, 2021-10-07 Structured population models are transport-type equations often applied to describe evolution of heterogeneous populations of biological cells, animals or humans, including phenomena such as crowd dynamics or pedestrian flows. This book introduces the mathematical underpinnings of these applications, providing a comprehensive analytical framework for structured population models in spaces of Radon measures. The unified approach allows for the study of transport processes on structures that are not vector spaces (such as traffic flow on graphs) and enables the analysis of the numerical algorithms used in applications. Presenting a coherent account of over a decade of research in the area, the text includes appendices outlining the necessary background material and discusses current trends in the theory, enabling graduate students to jump quickly into research.

Generalized Ricci Flow Mario Garcia-Fernandez, Jeffrey Streets, 2021-04-06 The generalized Ricci flow is a geometric evolution equation which has recently emerged from investigations into mathematical physics, Hitchin's generalized geometry program, and complex geometry. This book gives an introduction to this new area, discusses recent developments, and formulates open questions and conjectures for future study. The text begins with an introduction to fundamental aspects of generalized Riemannian, complex, and Kähler geometry. This leads to an extension of the classical Einstein-Hilbert action, which yields natural extensions of Einstein and Calabi-Yau structures as 'canonical metrics' in generalized Riemannian and complex geometry. The book then introduces generalized Ricci flow as a tool for constructing such metrics and proves extensions of the fundamental Hamilton/Perelman regularity theory of Ricci flow. These results are refined in the setting of generalized complex geometry, where the generalized Ricci flow is shown to preserve various integrability conditions, taking the form of pluriclosed flow and generalized Kähler-Ricci flow, leading to global convergence results and applications to complex geometry. Finally, the book gives a purely mathematical introduction to the physical idea of T-duality and discusses its relationship to generalized Ricci flow. The book is suitable for graduate students and researchers with a background in Riemannian and complex geometry who are interested in the theory of geometric evolution equations.

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SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics,1998 Contains research articles on the mathematics and applications of control theory and on those parts of optimization theory concerned with the dynamics of deterministic or stochastic systems in continuous or discrete time or otherwise dealing with differential equations, dynamics, infinite-dimensional spaces, or fundamental issues in variational analysis and geometry.

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Handbook of Dynamical Systems Boris Hasselblatt, B. Fiedler, A. B. Katok, 2002-02-21 This handbook is volume II in a series collecting mathematical state-of-the-art surveys in the field of dynamical systems. Much of this field has developed from interactions with other areas of science, and this volume shows how concepts of dynamical systems further the understanding of mathematical issues that arise in applications. Although modeling issues are addressed, the central theme is the mathematically rigorous investigation of the resulting differential equations and their dynamic behavior. However, the authors and editors have made an effort to ensure readability on a non-technical level for mathematicians from other fields and for other scientists and engineers. The eighteen surveys collected here do not aspire to encyclopedic completeness, but present selected paradigms. The surveys are grouped into those emphasizing finite-dimensional methods, numerics, topological methods, and partial differential equations. Application areas include the dynamics of neural networks, fluid flows, nonlinear optics, and many others. While the survey articles can be read independently, they deeply share recurrent themes from dynamical systems. Attractors, bifurcations, center manifolds, dimension reduction, ergodicity, homoclinicity, hyperbolicity, invariant and inertial manifolds, normal forms, recurrence, shift dynamics, stability, to name just a few, are ubiquitous dynamical concepts throughout the articles.

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