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Volume 227

Algebraic Analysis of Singular Perturbation Theory

Takahiro Kawai Yoshitsugu Takei



American Mathematical Society

Konstantin E. Avrachenkov, Jerzy A. Filar, Phil G. Howlett

Algebraic Analysis of Singular Perturbation Theory Takahiro Kawai, Yoshitsugu Takei, 2005 The topic of this book is the study of singular perturbations of ordinary differential equations i e perturbations that represent solutions as asymptotic series rather than as analytic functions in a perturbation parameter The main method used is the so called WKB Wentzel Kramers Brillouin method originally invented for the study of quantum mechanical systems The authors describe in detail the WKB method and its applications to the study of monodromy problems for Fuchsian differential equations and to the analysis of Painleve functions This volume is suitable for graduate students and researchers interested in differential equations and Algebraic Analysis of Differential Equations T. Aoki, H. Majima, Y. Takei, N. Tose, 2009-03-15 This special functions volume contains 23 articles on algebraic analysis of differential equations and related topics most of which were presented as papers at the conference Algebraic Analysis of Differential Equations from Microlocal Analysis to Exponential Asymptotics at Kyoto University in 2005 This volume is dedicated to Professor Takahiro Kawai who is one of the creators of microlocal analysis and who introduced the technique of microlocal analysis into exponential asymptotics Analytic, Algebraic and Geometric Aspects of Differential Equations Galina Filipuk, Yoshishige Haraoka, Sławomir Michalik, 2017-06-23 This volume consists of invited lecture notes survey papers and original research papers from the AAGADE school and conference held in B dlewo Poland in September 2015 The contributions provide an overview of the current level of interaction between algebra geometry and analysis and demonstrate the manifold aspects of the theory of ordinary and partial differential equations while also pointing out the highly fruitful interrelations between those aspects These interactions continue to yield new developments not only in the theory of differential equations but also in several related areas of mathematics and physics such as differential geometry representation theory number theory and mathematical physics. The main goal of the volume is to introduce basic concepts techniques detailed and illustrative examples and theorems in a manner suitable for non specialists and to present recent developments in the field together with open problems for more advanced and experienced readers It will be of interest to graduate students early career researchers and specialists in analysis geometry algebra and related areas as well as anyone interested in learning new methods and techniques Linear Differential Equations in the Complex Domain Yoshishige Haraoka, 2020-11-16 This book provides a detailed introduction to recent developments in the theory of linear differential systems and integrable total differential systems Starting from the basic theory of linear ordinary differential equations and integrable systems it proceeds to describe Katz theory and its applications extending it to the case of several variables In addition connection problems deformation theory and the theory of integral representations are comprehensively covered Complete proofs are given offering the reader a precise account of the classical and modern theory of linear differential equations in the complex domain including an exposition of Pfaffian systems and their monodromy problems The prerequisites are a course in complex analysis and the basics of differential equations topology and differential

geometry This book will be useful for graduate students specialists in differential equations and for non specialists who want to use differential equations Divergent Series, Summability and Resurgence III Eric Delabaere, 2016-06-28 The aim of this volume is two fold First to show how the resurgent methods introduced in volume 1 can be applied efficiently in a non linear setting to this end further properties of the resurgence theory must be developed Second to analyze the fundamental example of the First Painley equation The resurgent analysis of singularities is pushed all the way up to the so called bridge equation which concentrates all information about the non linear Stokes phenomenon at infinity of the First Painlev equation The third in a series of three entitled Divergent Series Summability and Resurgence this volume is aimed at graduate students mathematicians and theoretical physicists who are interested in divergent power series and related problems such as the Stokes phenomenon The prerequisites are a working knowledge of complex analysis at the first year graduate level and of the theory of resurgence as presented in volume 1 Formal And Analytic Solutions Of Differential Equations Galina Filipuk, Alberto Lastra, Slawomir Michalik, 2022-03-03 The book provides the reader with an overview of the actual state of research in ordinary and partial differential equations in the complex domain Topics include summability and asymptotic study of both ordinary and partial differential equations and also q difference and differential difference equations This book will be of interest to researchers and students who wish to expand their knowledge of these fields With the latest results and research developments and contributions from experts in their field Formal and Analytic Solutions of Differential Equations provides a valuable contribution to methods techniques different mathematical tools and study calculations

Dynamical Tunneling Srihari Keshavamurthy, Peter Schlagheck, 2011-03-09 A prominent aspect of guantum theory tunneling arises in a variety of contexts across several fields of study including nuclear atomic molecular and optical physics and has led to technologically relevant applications in mesoscopic science Exploring mechanisms and consequences Dynamical Tunneling Theory and Experiment presents the work of i Painlevé Equations and Related Topics Alexander D. Bruno, Alexander B. Batkhin, 2012-08-31 This is a proceedings of the international conference Painlev Equations and Related Topics which was taking place at the Euler International Mathematical Institute a branch of the Saint Petersburg Department of the Steklov Institute of Mathematics of the Russian Academy of Sciences in Saint Petersburg on June 17 to 23 2011 The survey articles discuss the following topics General ordinary differential equations Painlev equations and their generalizations Painlev property Discrete Painlev equations Properties of solutions of all mentioned above equations Asymptotic forms and asymptotic expansions Connections of asymptotic forms of a solution near different points Convergency and asymptotic character of a formal solution New types of asymptotic forms and asymptotic expansions Riemann Hilbert problems Isomonodromic deformations of linear systems Symmetries and transformations of solutions Algebraic solutions Reductions of PDE to Painlev equations and their generalizations Ordinary Differential Equations systems equivalent to Painley equations and their generalizations Applications of the equations and the solutions **Recent Trends**

in Formal and Analytic Solutions of Diff. Equations Galina Filipuk, Alberto Lastra, Sławomir Michalik, 2023-02-09 This volume contains the proceedings of the conference on Formal and Analytic Solutions of Diff Equations held from June 28 July 2 2021 and hosted by University of Alcal Alcal de Henares Spain The manuscripts cover recent advances in the study of formal and analytic solutions of different kinds of equations such as ordinary differential equations difference equations q difference equations partial differential equations moment differential equations etc Also discussed are related topics such as summability of formal solutions and the asymptotic study of their solutions. The volume is intended not only for researchers in this field of knowledge but also for students who aim to acquire new techniques and learn recent results Differential and Difference Equations Galina Filipuk, Alberto Lastra, Sławomir Michalik, Yoshitsugu Takei, Henryk Żołądek, 2019-11-18 With a balanced combination of longer survey articles and shorter peer reviewed research level presentations on the topic of differential and difference equations on the complex domain this edited volume presents an up to date overview of areas such as WKB analysis summability resurgence formal solutions integrability and several algebraic aspects of differential and difference equations Nonlinearity, 2008-05 Virtual Turning Points Naofumi Honda, Takahiro Kawai, Yoshitsugu Takei, 2015-07-07 The discovery of a virtual turning point truly is a breakthrough in WKB analysis of higher order differential equations This monograph expounds the core part of its theory together with its application to the analysis of higher order Painlev equations of the Noumi Yamada type and to the analysis of non adiabatic transition probability problems in three levels As M V Fedoryuk once lamented global asymptotic analysis of higher order differential equations had been thought to be impossible to construct In 1982 however H L Berk W M Nevins and K V Roberts published a remarkable paper in the Journal of Mathematical Physics indicating that the traditional Stokes geometry cannot globally describe the Stokes phenomena of solutions of higher order equations a new Stokes curve is necessary

Numerical Algebra, Matrix Theory, Differential-Algebraic Equations and Control Theory Peter Benner, Matthias Bollhöfer, Daniel Kressner, Christian Mehl, Tatjana Stykel, 2015-05-09 This edited volume highlights the scientific contributions of Volker Mehrmann a leading expert in the area of numerical linear algebra matrix theory differential algebraic equations and control theory These mathematical research areas are strongly related and often occur in the same real world applications. The main areas where such applications emerge are computational engineering and sciences but increasingly also social sciences and economics. This book also reflects some of Volker Mehrmann s major career stages. Starting out working in the areas of numerical linear algebra his first full professorship at TU Chemnitz was in Numerical Algebra hence the title of the book and matrix theory. Volker Mehrmann has made significant contributions to these areas ever since. The highlights of these are discussed in Parts I and II of the present book. Often the development of new algorithms in numerical linear algebra is motivated by problems in system and control theory. These and his later major work on differential algebraic equations to which he together with Peter Kunkel made many groundbreaking contributions are the topic of the chapters in

Part III Besides providing a scientific discussion of Volker Mehrmann's work and its impact on the development of several areas of applied mathematics the individual chapters stand on their own as reference works for selected topics in the fields of numerical linear algebra matrix theory differential algebraic equations and control theory Analytic Perturbation Theory and Its Applications Konstantin E. Avrachenkov, Jerzy A. Filar, Phil G. Howlett, 2013-12-11 Mathematical models are often used to describe complex phenomena such as climate change dynamics stock market fluctuations and the Internet These models typically depend on estimated values of key parameters that determine system behavior Hence it is important to know what happens when these values are changed The study of single parameter deviations provides a natural starting point for this analysis in many special settings in the sciences engineering and economics The difference between the actual and nominal values of the perturbation parameter is small but unknown and it is important to understand the asymptotic behavior of the system as the perturbation tends to zero This is particularly true in applications with an apparent discontinuity in the limiting behavior the so called singularly perturbed problems Analytic Perturbation Theory and Its Applications includes a comprehensive treatment of analytic perturbations of matrices linear operators and polynomial systems particularly the singular perturbation of inverses and generalized inverses It also offers original applications in Markov chains Markov decision processes optimization and applications to Google PageRank and the Hamiltonian cycle problem as well as input retrieval in linear control systems and a problem section in every chapter to aid in course Painleve Equations through Symmetry Masatoshi Noumi, 2004-01-01 This book is devoted to the preparation symmetry of Painleve equations especially those of types II and IV The author studies families of transformations for several types of Painleve equationsQthe so called Backlund transformationsQwhich transform solutions of a given Painleve equation to solutions of the same equation with a different set of parameters It turns out that these symmetries can be interpreted in terms of root systems associated to affine Weyl groups The author describes the remarkable combinatorial structures of these symmetries and shows how they are related to the theory of tau functions associated to integrable systems

Singularities of integrals Frédéric Pham,2011-04-22 Bringing together two fundamental texts from Fr d ric Pham s research on singular integrals the first part of this book focuses on topological and geometrical aspects while the second explains the analytic approach Using notions developed by J Leray in the calculus of residues in several variables and R Thom s isotopy theorems Fr d ric Pham s foundational study of the singularities of integrals lies at the interface between analysis and algebraic geometry culminating in the Picard Lefschetz formulae These mathematical structures enriched by the work of Nilsson are then approached using methods from the theory of differential equations and generalized from the point of view of hyperfunction theory and microlocal analysis Providing a must have introduction to the singularities of integrals a number of supplementary references also offer a convenient guide to the subjects covered This book will appeal to both mathematicians and physicists with an interest in the area of singularities of integrals Fr d ric Pham now retired was

Professor at the University of Nice He has published several educational and research texts His recent work concerns semi classical analysis and resurgent functions Mathematical Reviews ,2006 **Numerical Linear Algebra and** Optimization Philip E. Gill, Walter Murray, Margaret H. Wright, 2021-05-13 This classic volume covers the fundamentals of two closely related topics linear systems linear equations and least squares and linear programming optimizing a linear function subject to linear constraints For each problem class stable and efficient numerical algorithms intended for a finite precision environment are derived and analyzed While linear algebra and optimization have made huge advances since this book first appeared in 1991 the fundamental principles have not changed These topics were rarely taught with a unified perspective and somewhat surprisingly this remains true 30 years later As a result some of the material in this book can be difficult to find elsewhere in particular techniques for updating the LU factorization descriptions of the simplex method applied to all inequality form and the analysis of what happens when using an approximate inverse to solve Ax b Numerical Linear Algebra and Optimization is primarily a reference for students who want to learn about numerical techniques for solving linear systems and or linear programming using the simplex method however Chapters 6 7 and 8 can be used as the text for an upper division course on linear least squares and linear programming Understanding is enhanced by numerous Applied Numerical Linear Algebra William W. Hager, 2022-01-21 This book introduces numerical issues that arise in linear algebra and its applications It touches on a wide range of techniques including direct and iterative methods orthogonal factorizations least squares eigenproblems and nonlinear equations Detailed explanations on a wide range of topics from condition numbers to singular value decomposition are provided as well as material on nonlinear and linear systems Numerical examples often based on discretizations of boundary value problems are used to illustrate concepts Exercises with detailed solutions are provided at the end of the book and supplementary material and updates are available online This Classics edition is appropriate for junior and senior undergraduate students and beginning graduate students in courses such as advanced numerical analysis special topics on numerical analysis topics on data science topics on numerical optimization and topics on approximation theory Rounding Errors in Algebraic Processes James Hardy Wilkinson, 2023-05-25 This book combines a rigorous mathematical analysis with a practicality that stems from an obvious first hand contact with the actual numerical computation The well chosen examples alone show vividly both the importance of the study of rounding errors and the perils of its neglect A A Grau SIAM Review 1966 Rounding Errors in Algebraic Processes was the first book to give systematic analyses of the effects of rounding errors on a variety of key computations involving polynomials and matrices A detailed analysis is given of the rounding errors made in the elementary arithmetic operations and inner products for both floating point arithmetic and fixed point arithmetic. The results are then applied in the error analyses of a variety of computations involving polynomials as well as the solution of linear systems matrix inversion and eigenvalue computations The conditioning of these problems is investigated The aim was to provide a unified method of

treatment and emphasis is placed on the underlying concepts This book is intended for mathematicians computer scientists those interested in the historical development of numerical analysis and students in numerical analysis and numerical linear algebra

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