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System Control and Rough Paths

TERRY LYONS &
ZHONGMIN QIAN



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System Control And Rough Paths

Terry J. Lyons, Zhongmin Qian



System Control And Rough Paths:

System Control and Rough Paths Terry Lyons, Wallis Professor of Mathematics Terry Lyons, Zhongmin Qian, 2002 This work 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 the evolution of complex non linear systems subject to rough or rapidly fluctuating stimuli *System control and rough paths* Terry Lyons, 2002 *System Control and Rough Paths* Terry J. Lyons, Zhongmin Qian, 2002 This work 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 the evolution of complex non linear systems subject to rough or rapidly fluctuating stimuli [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 **Collectanea Mathematica** ,2011 **Smart Engineering Systems** Cihan H. Dagli, 1998 Investigating a noise cancellation system for speakerphones Reproduced from typescripts Annotation copyrighted by Book News Inc Portland OR **Mathematical Reviews** ,2007 **Seventh International Workshop on Database and Expert Systems Applications** Roland R. Wagner, 1996 Annotation The proceedings of the IEEE International Workshop on Database and Expert Systems Applications held in September 1996 comprise a total of 25 sessions focusing on object oriented databases active and temporal aspects expert and knowledge

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