

OXFORD MATHEMATICAL MONOGRAPHS

# System Control and Rough Paths

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TERRY LYONS &  
ZHONGMIN QIAN



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# System Control And Rough Paths

**Terry Lyons**



## **System Control And Rough Paths:**

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**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

*Mathematical Reviews* ,2007

Systems & Control Encyclopedia: F-H Madan G. Singh, 1987 This comprehensive reference work provides information on what systems thinking comprises and how it is being used to understand and to attack a wide spectrum of diverse problems ranging from for example the control of servo mechanisms to applications of space technology

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Robert Bateson, 1973 **Rough Notes** ,1909 A journal devoted to insurance and the industries *American Lumberman*

,1899 **Pacific Ports** ,1919 *Government Reports Announcements & Index* ,1988 **Nation's Business** ,1918

*Proceedings of the Royal Society of London* Royal Society (Great Britain), 1918 *Christian Standard* ,1906

The book delves into System Control And Rough Paths. System Control And Rough Paths is a vital topic that needs to be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into System Control And Rough Paths, encompassing both the fundamentals and more intricate discussions.

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- This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. This book is highly recommended for anyone seeking to gain a comprehensive understanding of System Control And Rough Paths.

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