1. Record Nr. UNISA996466856803316

Titolo	Stability of stochastic dynamical systems : proceedings of the international symposium, University of Warwick, July 10-14, 1972 / / edited by Ruth F. Curtain
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer-Verlag, , [1972] ©1972
ISBN	3-540-38000-0
Edizione	[1st ed. 1972.]
Descrizione fisica	1 online resource (XII, 340 p.)
Collana	Lecture Notes in Mathematics ; ; 294
Disciplina	519.2
Soggetti	Stochastic processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	Stochastic differentials of continuous local quasi-martingales -- An application of itô's formula to stochastic control systems -- Stability and angular behavior of solutions of stochastic differential equations -- Boundedness properties for stochastic systems -- System identification -- Parametrization and identification of linear multivariable systems -- Optimization of sensors' location in a distributed filtering problem -- Some banach-valued processes with applications -- Stochastic stability -- Stabilization of linear systems with multiplicative noise -- Lyapunov functions and global frequency domain stability criteria for a class of stochastic feedback systems -- Stability of model-reference systems with random inputs -- Regions of instability for a linear system with random parametric excitation -- Analytical study on n-th order linear system with stochastic coefficients -- Stability of the linear stochastic system -- The fokker-planck-kolmogorov equation in the analysis of nonlinear feedback stochastic systems -- Stability of linear cylindrical shells subjected to stochastic excitations -- Average value criteria for stochastic stability -- Ultimate behaviour of a class of stochastic differential systems dependent on a parameter -- Stable periodic solutions of weakly nonlinear stochastic differential equations -- Stability of mechanical systems under stochastic parametric excitation -- Waves in a rotating stratified fluid with laterally varying random inhomogeneities -- The stability of a

satellite with parametric excitation by the fluctuations of the geomagnetic field -- Application of averaging principle in nonlinear oscillatory stochastic systems -- Optimization of multi-dimensional stochastic systems and stability of solutions.