Applied Mathematical Sciences 54 W. Wasow

Linear Turning Point Theory



# **Linear Turning Point Theory**

**Wolfgang Wasow** 

#### **Linear Turning Point Theory:**

Linear Turning Point Theory Wolfgang Wasow, 2012-12-06 My book Asymptotic Expansions for Ordinary Differential Equations published in 1965 is out of print In the almost 20 years since then the subject has grown so much in breadth and in depth that an account of the present state of knowledge of all the topics discussed there could not be fitted into one volume without resorting to an excessively terse style of writing Instead of undertaking such a task I have concentrated in this exposi tion on the aspects of the asymptotic theory with which I have been particularly concerned during those 20 years which is the nature and structure of turning points As in Chapter VIII of my previous book only linear analytic differential equations are considered but the inclusion of important new ideas and results as well as the development of the neces sary background material have made this an exposition of book length The formal theory of linear analytic differential equations without a parameter near singularities with respect to the independent variable has in recent years been greatly deepened by bringing to it methods of modern algebra and topology It is very probable that many of these ideas could also be applied to the problems concerning singularities with respect to a parameter and I hope that this will be done in the near future It is less likely however that the analytic as opposed to the formal aspects of turning point theory will greatly benefit from such an Critical Point Theory and Hamiltonian Systems Jean Mawhin, 2013-04-17 FACHGEB The last decade algebraization has seen a tremendous development in critical point theory in infinite dimensional spaces and its application to nonlinear boundary value problems In particular striking results were obtained in the classical problem of periodic solutions of Hamiltonian systems This book provides a systematic presentation of the most basic tools of critical point theory minimization convex functions and Fenchel transform dual least action principle Ekeland variational principle minimax methods Lusternik Schirelmann theory for Z2 and S1 symmetries Morse theory for possibly degenerate critical points and non degenerate critical manifolds Each technique is illustrated by applications to the discussion of the existence multiplicity and bifurcation of the periodic solutions of Hamiltonian systems Among the treated questions are the periodic solutions with fixed period or fixed energy of autonomous systems the existence of subharmonics in the non autonomous case the asymptotically linear Hamiltonian systems free and forced superlinear problems Application of those results to the equations of mechanical pendulum to Josephson systems of solid state physics and to questions from celestial mechanics are given The aim of the book is to introduce a reader familiar to more classical techniques of ordinary differential equations to the powerful approach of modern critical point theory The style of the exposition has been adapted to this goal The new topological tools are introduced in a progressive but detailed way and immediately applied to differential equation problems The abstract tools can also be applied to partial differential equations and the reader will also find the basic references in this direction in the bibliography of more than 500 items which concludes the book ERSCHEIN Singular-Perturbation Theory Donald R. Smith, 1985-08-30 Introduction to singular perturbation problems Since the nature of the nonuniformity can vary from case to case the author considers and solves a variety of problems mostly for ordinary differential equations An Introduction to the Mathematical Theory of Inverse Problems Andreas Kirsch, 1996-09-26 Following Keller 119 we call two problems inverse to each other if the for mulation of each of them requires full or partial knowledge of the other By this definition it is obviously arbitrary which of the two problems we call the direct and which we call the inverse problem But usually one of the problems has been studied earlier and perhaps in more detail This one is usually called the direct problem whereas the other is the inverse problem However there is often another more important difference between these two problems Hadamard see 91 introduced the concept of a well posed problem originating from the philosophy that the mathematical model of a physical problem has to have the properties of uniqueness existence and stability of the solution If one of the properties fails to hold he called the problem ill posed It turns out that many interesting and important inverse in science lead to ill posed problems while the corresponding di problems rect problems are well posed Often existence and uniqueness can be forced by enlarging or reducing the solution space the space of models For restoring stability however one has to change the topology of the spaces which is in many cases impossible because of the presence of measurement errors At first glance it seems to be impossible to compute the solution of a problem numerically if the solution of the problem does not depend continuously on the data i e for the case of ill posed problems **Hysteresis and Phase Transitions** Martin Brokate, Jürgen Sprekels, 2012-12-06 Hysteresis is an exciting and mathematically challenging phenomenon that oc curs in rather different situations it can be a byproduct offundamental physical mechanisms such as phase transitions or the consequence of a degradation or imperfection like the play in a mechanical system or it is built deliberately into a system in order to monitor its behaviour as in the case of the heat control via thermostats The delicate interplay between memory effects and the occurrence of hys teresis loops has the effect that hysteresis is a genuinely nonlinear phenomenon which is usually non smooth and thus not easy to treat mathematically Hence it was only in the early seventies that the group of Russian scientists around M A Krasnoselskii initiated a systematic mathematical investigation of the phenomenon of hysteresis which culminated in the fundamental monograph Krasnoselskii Pokrovskii 1983 In the meantime many mathematicians have contributed to the mathematical theory and the important monographs of 1 Mayergoyz 1991 and A Visintin 1994a have appeared We came into contact with the notion of hysteresis around the year 1980 Imperfect Bifurcation in Structures and Materials Kiyohiro Ikeda, Kazuo Murota, 2013-03-09 Many physical systems lose or gain stability and pattern through bifurca tion behavior Extensive research of this behavior is carried out in many fields of science and engineering The study of dynamic bifurcation be havior for example has made clear the mechanism of dynamic instability and chaos The group theoretic bifurcation theory is an established means to deal with the formation and selection of patterns in association with symmetry breaking bifurcation Since all physical systems are imperfect in that they inevitably involve some initial imperfections the study of imperfect bifurcation bifurcation of imperfect systems has drawn a keen mathematical

interest to yield a series of important results such as the universal unfolding In structural mechanics bifurcation behavior has been studied to model the buckling and failure of structural systems The sharp reduction of the strength of structural systems by initial imperfections is formulated as im perfection sensitivity laws A series of statistical studies has been conducted to make clear the dependence of the strength of structures on the statis tical variation of initial imperfections A difficulty in these studies arises from the presence of a large number of initial imperfections At this state most of these studies are carried out based on the Monte Carlo simulation for a number of initial imperfections or on an imperfection sensitivity law against a single initial imperfection Integral Manifolds and Inertial Manifolds for Dissipative Partial <u>Differential Equations</u> P. Constantin, C. Foias, B. Nicolaenko, R. Temam, 2012-12-06 This work was initiated in the summer of 1985 while all of the authors were at the Center of Nonlinear Studies of the Los Alamos National Laboratory it was then continued and polished while the authors were at Indiana Univer sity at the University of Paris Sud Orsay and again at Los Alamos in 1986 and 1987 Our aim was to present a direct geometric approach in the theory of inertial manifolds global analogs of the unstable center manifolds for dissipative partial differential equations This approach based on Cauchy integral mani folds for which the solutions of the partial differential equations are the generating characteristic curves has the advantage that it provides a sound basis for numerical Galerkin schemes obtained by approximating the inertial manifold The work is self contained and the prerequisites are at the level of a graduate student The theoretical part of the work is developed in Chapters 2 14 while in Chapters 15 19 we apply the theory to several remarkable partial differ ential equations

Vorticity and Turbulence Alexandre J. Chorin,2013-12-01 This book provides an introduction to the theory of turbulence in fluids based on the representation of the flow by means of its vorticity field It has long been understood that at least in the case of incompressible flow the vorticity representation is natural and physically transparent yet the development of a theory of turbulence in this representation has been slow The pioneering work of Onsager and of Joyce and Montgomery on the statistical mechanics of two dimensional vortex systems has only recently been put on a firm mathematical footing and the three dimensional theory remains in parts speculative and even controversial The first three chapters of the book contain a reasonably standard intro duction to homogeneous turbulence the simplest case a quick review of fluid mechanics is followed by a summary of the appropriate Fourier theory more detailed than is customary in fluid mechanics and by a summary of Kolmogorov s theory of the inertial range slanted so as to dovetail with later vortex based arguments The possibility that the inertial spectrum is an equilibrium spectrum is raised Acoustic and Electromagnetic Equations

Jean-Claude Nedelec, 2013-06-29 This book is devoted to the study of the acoustic wave equation and of the Maxwell system the two most common wave equations encountered in physics or in engineering The main goal is to present a detailed analysis of their mathematical and physical properties Wave equations are time dependent However use of the Fourier trans form reduces their study to that of harmonic systems the harmonic Helmholtz equation in the case of the acoustic equation or

the har monic Maxwell system This book concentrates on the study of these harmonic problems which are a first step toward the study of more general time dependent problems In each case we give a mathematical setting that allows us to prove existence and uniqueness theorems We have systematically chosen the use of variational formulations related to considerations of physical energy We study the integral representations of the solutions These representations yield several integral equations We analyze their essential properties We introduce variational formulations for these integral equations which are the basis of most numerical approximations Different parts of this book were taught for at least ten years by the author at the post graduate level at Ecole Poly technique and the University of Paris 6 to students in applied mathematics The actual presentation has been tested on them I wish to thank them for their active and constructive participation which has been extremely useful and I apologize for forcing them to learn some geometry of surfaces **Chaos Near Resonance** G. Haller, 2012-12-06 Resonances are ubiquitous in dynamical systems with many degrees of freedom They have the basic effect of introducing slow fast behavior in an evolutionary system which coupled with instabilities can result in highly irregular behavior This book gives a unified treatment of resonant problems with special emphasis on the recently discovered phenomenon of homoclinic jumping After a survey of the necessary background a general finite dimensional theory of homoclinic jumping is developed and illustrated with examples The main mechanism of chaos near resonances is discussed in both the dissipative and the Hamiltonian context Previously unpublished new results on universal homoclinic bifurcations near resonances as well as on multi pulse Silnikov manifolds are described. The results are applied to a variety of different problems which include applications from beam oscillations surface wave dynamics nonlinear optics atmospheric science and fluid mechanics The theory is further used to study resonances in Hamiltonian systems with applications to molecular dynamics and rigid body motion The final chapter contains an infinite dimensional extension of the finite dimensional theory with application to the perturbed nonlinear Schr dinger equation and coupled NLS equations Weakly Connected Neural Networks Frank C. Hoppensteadt, Eugene M. Izhikevich, 2012-12-06 This book is devoted to an analysis of general weakly connected neural networks WCNNs that can be written in the form 0.1 m Here each Xi E IR is a vector that summarizes all physiological attributes of the ith neuron n is the number of neurons Ii describes the dynam ics of the ith neuron and gi describes the interactions between neurons The small parameter indicates the strength of connections between the neurons Weakly connected systems have attracted much attention since the sec ond half of seventeenth century when Christian Huygens noticed that a pair of pendulum clocks synchronize when they are attached to a light weight beam instead of a wall The pair of clocks is among the first weakly connected systems to have been studied Systems of the form 0 1 arise in formal perturbation theories developed by Poincare Liapunov and Malkin and in averaging theories developed by Bogoliubov and Mitropolsky **Applied Functional Analysis** Eberhard Zeidler, 2012-12-06 A theory is the more impressive the simpler are its premises the more distinct are the things it connects and the broader is its range of applicability Albert Einstein There are

two different ways of teaching mathematics namely i the systematic way and ii the application oriented way More precisely by i I mean a systematic presentation of the material governed by the desire for mathematical perfection and completeness of the results In contrast to i approach ii starts out from the question What are the most important applications and then tries to answer this question as quickly as possible Here one walks directly on the main road and does not wander into all the nice and interesting side roads The present book is based on the second approach It is addressed to undergraduate and beginning graduate students of mathematics physics and engineering who want to learn how functional analysis elegantly solves mathematical problems that are related to our real world and that have played an important role in the history of mathematics. The reader should sense that the theory is being developed not simply for its own sake but for the effective solution of concrete problems viii Preface Our introduction to applied functional analysis is divided into two parts Part I Applications to Mathematical Physics AMS Vol 108 Part II Main Principles and Their Applications AMS Vol 109 A detailed discussion of the contents can be found in the preface to AMS Vol 108 **Invariant Manifolds and Fibrations for Perturbed Nonlinear Schrödinger Equations** Charles Li, Stephen Wiggins, 2012-12-06 This book presents a development of invariant manifold theory for a spe cific canonical nonlinear wave system the perturbed nonlinear Schrooinger equation The main results fall into two parts The first part is concerned with the persistence and smoothness of locally invariant manifolds The sec and part is concerned with fibrations of the stable and unstable manifolds of inflowing and overflowing invariant manifolds. The central technique for proving these results is Hadamard's graph transform method generalized to an infinite dimensional setting However our setting is somewhat different than other approaches to infinite dimensional invariant manifolds since for conservative wave equations many of the interesting invariant manifolds are infinite dimensional and noncompact The style of the book is that of providing very detailed proofs of theorems for a specific infinite dimensional dynamical system the perturbed nonlinear Schrodinger equation The book is organized as follows Chapter one gives an introduction which surveys the state of the art of invariant manifold theory for infinite dimensional dynamical systems Chapter two develops the general setup for the perturbed nonlinear Schrodinger equation Chapter three gives the proofs of the main results on persistence and smoothness of invariant man ifolds Chapter four gives the proofs of the main results on persistence and smoothness of fibrations of invariant manifolds This book is an outgrowth of our work over the past nine years concerning homoclinic chaos in the perturbed nonlinear Schrodinger equation The theorems in this book provide key building blocks for much of that work Analysis and Simulation of Chaotic Systems Frank C. Hoppensteadt, 2013-03-09 Analysis and Simulation of Chaotic Systems is a text designed to be used at the graduate level in applied mathematics for students from mathematics engineering physics chemistry and biology The book can be used as a stand alone text for a full year course or it can be heavily supplemented with material of more mathematical more engineering or more scientific nature Computations and computer simulations are used throughout this text to illustrate

phenomena discussed and to supply readers with probes to use on new problems Manifolds, Tensor Analysis, and Applications Ralph Abraham, Jerrold E. Marsden, Tudor Ratiu, 2012-12-06 The purpose of this book is to provide core material in nonlinear analysis for mathematicians physicists engineers and mathematical biologists The main goal is to provide a working knowledge of manifolds dynamical systems tensors and differential forms Some applications to Hamiltonian mechanics fluid me chanics electromagnetism plasma dynamics and control theory are given in Chapter 8 using both invariant and index notation The current edition of the book does not deal with Riemannian geometry in much detail and it does not treat Lie groups principal bundles or Morse theory Some of this is planned for a subsequent edition Meanwhile the authors will make available to interested readers supplementary chapters on Lie Groups and Differential Topology and invite comments on the book s contents and development Throughout the text supplementary topics are given marked with the symbols and I J This device enables the reader to skip various topics without disturbing the main flow of the text Some of these provide additional background material intended for completeness to minimize the necessity of consulting too many outside references We treat finite and infinite dimensional manifolds simultaneously This is partly for efficiency of exposition Without advanced applications using manifolds of mappings the study of infinite dimensional manifolds can be hard to Stability and Transition in Shear Flows Peter J. Schmid, Dan S. Henningson, 2012-12-06 The field of motivate hydrodynamic stability has a long history going back to Rey nolds and Lord Rayleigh in the late 19th century Because of its central role in many research efforts involving fluid flow stability theory has grown into a mature discipline firmly based on a large body of knowledge and a vast body of literature The sheer size of this field has made it difficult for young researchers to access this exciting area of fluid dynamics For this reason writing a book on the subject of hydrodynamic stability theory and transition is a daunting endeavor especially as any book on stability theory will have to follow into the footsteps of the classical treatises by Lin 1955 Betchov Criminale 1967 Joseph 1971 and Drazin Reid 1981 Each of these books has marked an important development in stability theory and has laid the foundation for many researchers to advance our understanding of stability and transition in shear flows Analysis of Spherical Symmetries in Euclidean Spaces Claus Müller, 2012-12-06 This book gives a new and direct approach into the theories of special functions with emphasis on spherical symmetry in Euclidean spaces of ar bitrary dimensions Essential parts may even be called elementary because of the chosen techniques The central topic is the presentation of spherical harmonics in a theory of invariants of the orthogonal group H Weyl was one of the first to point out that spherical harmonics must be more than a fortunate guess to simplify numerical computations in mathematical physics His opinion arose from his occupation with quan tum mechanics and was supported by many physicists These ideas are the leading theme throughout this treatise When R Richberg and I started this project we were surprised how easy and elegant the general theory could be One of the highlights of this book is the extension of the classical results of spherical harmonics into the complex This is particularly important for the complexification of the Funk Hecke formula which

is successfully used to introduce orthogonally invariant solutions of the reduced wave equation. The radial parts of these solutions are either Bessel or Hankel functions which play an important role in the mathematical theory of acoustical and optical waves These theories often require a detailed analysis of the asymptotic behavior of the solutions The presented introduction of Bessel and Hankel functions yields directly the leading terms of the asymptotics Approximations of higher Global Analysis in Mathematical Physics Yuri Gliklikh, 2012-12-06 The first edition of this book order can be deduced entitled Analysis on Riemannian Manifolds and Some Problems of Mathematical Physics was published by Voronezh Univer sity Press in 1989 For its English edition the book has been substantially revised and expanded In particular new material has been added to Sections 19 and 20 I am grateful to Viktor L Ginzburg for his hard work on the transla tion and for writing Appendix F and to Tomasz Zastawniak for his numerous suggestions My special thanks go to the referee for his valuable remarks on the theory of stochastic processes Finally I would like to acknowledge the support of the AMS fSU Aid Fund and the International Science Foundation Grant NZBOOO which made possible my work on some of the new results included in the English edition of the book Voronezh Russia Yuri Gliklikh September 1995 Preface to the Russian Edition The present book is apparently the first in monographic literature in which a common treatment is given to three areas of global analysis previously considered quite distant from each other namely differential geometry and classical mechanics stochastic differential geometry and statistical and guantum me chanics and infinite dimensional differential geometry of groups of diffeomor phisms and hydrodynamics. The unification of these topics under the cover of one book appears however quite natural since the exposition is based on a geometrically invariant form of the Newton equation and its analogs taken as a fundamental law of motion Chaos, Fractals, and Noise Andrzej Lasota, Michael C. Mackey, 2013-11-27 The first edition of this book was originally published in 1985 under the ti tle Probabilistic Properties of Deterministic Systems In the intervening years interest in so called chaotic systems has continued unabated but with a more thoughtful and sober eye toward applications as befits a ma turing field This interest in the serious usage of the concepts and techniques of nonlinear dynamics by applied scientists has probably been spurred more by the availability of inexpensive computers than by any other factor Thus computer experiments have been prominent suggesting the wealth of phe nomena that may be resident in nonlinear systems In particular they allow one to observe the interdependence between the deterministic and probabilistic properties of these systems such as the existence of invariant measures and densities statistical stability and periodicity the influence of stochastic perturbations the formation of attractors and many others. The aim of the book and especially of this second edition is to present recent theoretical methods which allow one to study these effects We have taken the opportunity in this second edition to not only correct the errors of the first edition but also to add substantially new material in five sections and a new chapter **Inverse Problems for Partial Differential Equations** Victor Isakov, 2013-06-29 This book describes the contemporary state of the theory and some numerical aspects of inverse problems in partial differential

equations The topic is of sub stantial and growing interest for many scientists and engineers and accordingly to graduate students in these areas Mathematically these problems are relatively new and quite challenging due to the lack of conventional stability and to nonlinearity and nonconvexity Applications include recovery of inclusions from anomalies of their gravitational fields reconstruction of the interior of the human body from exterior electrical ultrasonic and magnetic measurements recovery of interior structural parameters of detail of machines and of the underground from similar data non destructive evaluation and locating flying or navigated objects from their acoustic or electromagnetic fields Currently there are hundreds of publica tions containing new and interesting results A purpose of the book is to collect and present many of them in a readable and informative form Rigorous proofs are presented whenever they are relatively short and can be demonstrated by quite general mathematical techniques Also we prefer to present results that from our point of view contain fresh and promising ideas In some cases there is no com plete mathematical theory so we give only available results We do not assume that a reader possesses an enormous mathematical technique In fact a moderate knowledge of partial differential equations of the Fourier transform and of basic functional analysis will suffice

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