

# Contents

<b>CHAPTER 1</b>	<b>PARAMETRIC VIBRATIONS</b>	
1.1	Introduction	1
1.2	Mechanics of Deterministic Problems	1
1.3	Chaotic Motion	10
1.4	Pseudo-Random Excitation	12
1.5	Crypto-Deterministic Systems	13
1.6	Random Parametric Vibration	14
<b>CHAPTER 2</b>	<b>RANDOM VARIABLES AND STOCHASTIC PROCESSES</b>	
2.1	Introduction	19
2.2	Random Variables	19
2.3	Random Processes	24
<b>CHAPTER 3</b>	<b>STOCHASTIC CALCULUS OPERATIONS</b>	
3.1	Introduction	53
3.2	Basic Notations of Advanced Calculus	53
3.3	Modes of Stochastic Convergence	54
3.4	Stochastic Limit Theorems	56
3.5	Mean Square Derivative	57
3.6	Riemann and Riemann-Stieltjes Integrals	58
3.7	Lebesgue Integral	61
<b>CHAPTER 4</b>	<b>CALCULUS OF STOCHASTIC PROCESSES</b>	
4.1	Introduction	63
4.2	The Brownian Motion Process	63
4.3	The White Noise	66
4.4	The Narrow Band Process	69
4.5	Markov Processes	72
4.6	The Fokker-Planck-Kolmogorov (FPK) Equation	74
4.7	Stochastic Calculus Rules	75

<b>CHAPTER 5</b>	<b>GENERATION OF RESPONSE STATISTICS</b>	
5.1	Introduction	91
5.2	The Fokker-Planck-Kolmogorov Equation Approach	91
5.3	The Itô Formula Approach	100
5.4	The Infinite Hierarchy Problem	104
<b>CHAPTER 6</b>	<b>STOCHASTIC AVERAGING METHODS</b>	
6.1	Introduction	107
6.2	Basic Concept	108
6.3	Standard Form of Stochastic Averaging	109
6.4	Papanicolaou and Kohler Asymptotic Theorem	112
6.5	Weidenhammer Method	114
6.6	Stochastic Averaging of the Response Energy Envelope	115
6.7	Stochastic Behavior of Linear Systems	120
6.8	Stochastic Behavior of Non-Linear Systems	142
6.9	Second Order Averaging	149
<b>CHAPTER 7</b>	<b>PARAMETRIC STOCHASTIC STABILITY</b>	
7.1	Introduction and Historical Review	163
7.2	Basic Definitions	172
7.3	Stability of the Moments	177
7.4	Almost Sure Stability Theorems	193
<b>CHAPTER 8</b>	<b>PARAMETRIC RANDOM RESPONSE</b>	
8.1	Introduction and Historical Review	209
8.2	Linear Time-Variant Systems Under Random External Excitation	215
8.3	The Moment Equation Method	221
8.4	Random Response of Helicopter Rotor Blades	229
8.5	Random Forced Response Near Combination Parametric Resonance	250
8.6	Response of Non-Linear Systems	252
<b>CHAPTER 9</b>	<b>EXPERIMENTAL RESULTS</b>	
9.1	Introduction	281
9.2	Random Behavior of Liquid Free Surface	282
9.3	Random Behavior of Elastic Columns	285
9.4	Systems with Autoparametric Interaction	288
<b>REFERENCES</b>		293
<b>UNREFERENCED LITERATURE</b>		323
<b>PRINCIPAL NOTATIONS</b>		335
<b>INDEX</b>		339