

Contents

| | |
|---|----|
| 1 Deterministic Analysis of Observations | 1 |
| 1.1 Motivation | 2 |
| 1.2 Data Transformations: Linear Models | 3 |
| 1.2.1 Energy Consumption | 4 |
| 1.2.2 Kepler's Third Law | 5 |
| 1.2.3 Vehicular Stopping Distance | 8 |
| 1.3 Model Development: Polynomial Models | 10 |
| 1.3.1 The Lagrangian Form of Polynomials | 10 |
| 1.3.2 Properties of Polynomials | 12 |
| 1.3.3 Polynomial Models of Observations | 15 |
| 1.4 Model Evaluation: Population Modeling | 16 |
| 1.4.1 Linearized Conceptual Models | 17 |
| 1.4.2 Polynomial Models | 19 |
| 1.4.3 Model Evaluation | 20 |
| 1.5 The Advantage of Modeling: Global Warming Modeling | 22 |
| 1.5.1 The Greenhouse Effect | 22 |
| 1.5.2 CO ₂ Concentration and Global Temperature Modeling | 24 |
| 1.5.3 The Advantage of Modeling | 28 |
| 1.6 Summary | 31 |
| 1.7 Exercises | 33 |
| 2 Stochastic Analysis of Observations | 39 |
| 2.1 Motivation | 40 |
| 2.2 Model Errors | 41 |
| 2.2.1 Model Errors | 41 |
| 2.2.2 The Chebyshev Error | 43 |

| | |
|---|-----|
| 2.2.3 The Least-Absolute-Deviations Error | 44 |
| 2.2.4 The Least-Squares Error | 45 |
| 2.3 Optimal Linear Models | 47 |
| 2.3.1 Means, Variances, and Correlations | 47 |
| 2.3.2 Optimal Linear Functions | 53 |
| 2.3.3 Examples | 57 |
| 2.4 Optimal Quadratic Models | 59 |
| 2.4.1 Optimal Quadratic Functions | 59 |
| 2.4.2 Vehicular Stopping Distance | 61 |
| 2.4.3 CO ₂ Concentrations | 62 |
| 2.5 Optimal Power and Exponential Models | 63 |
| 2.5.1 Optimal Power Functions | 64 |
| 2.5.2 Optimal Exponential Functions | 66 |
| 2.5.3 Global Warming | 67 |
| 2.6 Summary | 69 |
| 2.7 Exercises | 70 |
| 3 Deterministic States | 75 |
| 3.1 Motivation | 76 |
| 3.2 Dimensional Analysis and Similarity | 77 |
| 3.2.1 Buckingham's Theorem | 77 |
| 3.2.2 Dimensional Analysis | 80 |
| 3.2.3 Similarity | 84 |
| 3.3 Applications of Low-Complexity | 88 |
| 3.3.1 Vehicular Stopping Distance | 88 |
| 3.3.2 Kepler's Third Law | 91 |
| 3.3.3 Stokes' Law | 93 |
| 3.4 Applications of Medium-Complexity: Time Measurement | 95 |
| 3.4.1 The Pendulum Period | 95 |
| 3.4.2 Dimensional Analysis | 96 |
| 3.4.3 Comparison with Other Results | 98 |
| 3.5 Applications of High-Complexity: Lift | 101 |
| 3.5.1 The Problem | 102 |
| 3.5.2 The Range of Parameter Variations | 103 |
| 3.5.3 The Lift Coefficient Calculation | 104 |
| 3.6 Summary | 106 |
| 3.7 Exercises | 109 |
| 4 Stochastic States | 115 |
| 4.1 Motivation | 116 |

| | |
|---|-----|
| 4.2 Probability Density Functions | 117 |
| 4.2.1 Probability Density Functions | 118 |
| 4.2.2 Delta Functions | 121 |
| 4.2.3 An Example: The Uniform Probability Density Function | 124 |
| 4.3 Models for Probability Density Functions | 127 |
| 4.3.1 Statistically Most-Likely Probability Density Functions | 127 |
| 4.3.2 The Normal Probability Density Function | 129 |
| 4.3.3 The Gamma Probability Density Function | 134 |
| 4.3.4 The Beta Probability Density Function | 138 |
| 4.4 Data Analysis | 141 |
| 4.4.1 Calculation of Statistics | 141 |
| 4.4.2 The First Fundamental Theorem of Probability | 145 |
| 4.4.3 The Second Fundamental Theorem of Probability | 147 |
| 4.5 Real Distributions | 150 |
| 4.5.1 Velocity and Temperature Data | 150 |
| 4.5.2 Normal Probability Density Functions | 154 |
| 4.5.3 Statistically Most-Likely Probability Density Functions | 155 |
| 4.6 Summary | 158 |
| 4.7 Exercises | 160 |
| 5 Deterministic Changes | 165 |
| 5.1 Motivation | 166 |
| 5.2 Linear Changes | 167 |
| 5.2.1 Linear First-Order Difference Equations | 167 |
| 5.2.2 Interest | 169 |
| 5.2.3 Loan Repayments | 173 |
| 5.3 Linear Changes with Delays | 175 |
| 5.3.1 Linear Second-Order Difference Equations | 175 |
| 5.3.2 Solution Features | 178 |
| 5.3.3 National Income | 181 |
| 5.3.4 Red Blood Cell Production | 183 |
| 5.4 Nonlinear Changes | 186 |
| 5.4.1 Analysis Concepts | 186 |
| 5.4.2 The Discrete Logistic Equation: Analysis | 188 |
| 5.4.3 The Discrete Logistic Equation: Solutions | 190 |
| 5.5 Difference and Differential Equations | 191 |
| 5.5.1 Difference Versus Differential Equations | 192 |
| 5.5.2 First-Order Difference and Differential Equations | 194 |
| 5.5.3 Second-Order Difference and Differential Equations | 196 |

| | |
|--|------------|
| 5.6 Summary | 199 |
| 5.7 Exercises | 201 |
| 6 Stochastic Changes | 207 |
| 6.1 Motivation | 208 |
| 6.2 Linear Stochastic Changes | 210 |
| 6.2.1 One-Point Statistics | 211 |
| 6.2.2 Correlations | 213 |
| 6.2.3 Solution Features | 214 |
| 6.2.4 Monte Carlo Simulation | 216 |
| 6.3 Diffusion | 218 |
| 6.3.1 Random Walk Model | 218 |
| 6.3.2 The Wiener Process | 220 |
| 6.3.3 Diffusion Models | 221 |
| 6.4 Brownian Motion | 225 |
| 6.4.1 Brownian Motion Model | 225 |
| 6.4.2 Discrete Brownian Motion Statistics | 227 |
| 6.4.3 Continuous Brownian Motion Statistics | 229 |
| 6.5 Population Dynamics | 232 |
| 6.5.1 A Stochastic Logistic Model | 233 |
| 6.5.2 One-Point Statistics and Correlations | 234 |
| 6.5.3 Model Application | 238 |
| 6.6 Summary | 240 |
| 6.7 Exercises | 242 |
| 7 Deterministic Evolution | 247 |
| 7.1 Motivation | 248 |
| 7.2 Heat and Mass Transfer: Balance | 249 |
| 7.2.1 Heat and Mass Transfer Models | 249 |
| 7.2.2 First-Order Linear Differential Equations | 251 |
| 7.2.3 Time of Death | 253 |
| 7.2.4 Contamination of Lakes | 254 |
| 7.3 Newton's Laws of Motion: Oscillations | 255 |
| 7.3.1 Newton's Laws of Motion | 256 |
| 7.3.2 Second-Order Linear Differential Equations | 260 |
| 7.3.3 The Damped Harmonic Oscillator | 264 |
| 7.4 Population Ecology: Growth and Self-Limitation | 266 |
| 7.4.1 Growth and Self-Limitation | 267 |
| 7.4.2 Population Density Function Models | 268 |
| 7.4.3 Application to World Population Modeling | 273 |

| | |
|--|------------|
| 7.5 Population Ecology: Oscillations and Collapse | 276 |
| 7.5.1 Basic Population Dynamics Scenarios | 277 |
| 7.5.2 The World3 Model | 278 |
| 7.5.3 A Delay Logistic Model | 280 |
| 7.6 Summary | 286 |
| 7.7 Exercises | 287 |
| 8 Stochastic Evolution | 295 |
| 8.1 Motivation | 296 |
| 8.2 PDF Evolution Equations | 297 |
| 8.2.1 The Kramers-Moyal Equation | 297 |
| 8.2.2 The Pawula Theorem | 300 |
| 8.2.3 The Fokker-Planck Equation | 301 |
| 8.3 Solution to the Fokker-Planck Equation | 304 |
| 8.3.1 The Solution Approach | 304 |
| 8.3.2 The Solution to the Fokker-Planck Equation | 306 |
| 8.3.3 Process and Conditional PDF Statistics | 308 |
| 8.4 Stochastic Differential Equations | 309 |
| 8.4.1 Nonlinear Markovian Stochastic Equations | 309 |
| 8.4.2 Relationship to the Fokker-Planck Equation | 311 |
| 8.4.3 Linear Markovian Stochastic Equations | 314 |
| 8.5 Non-Markovian Stochastic Differential Equations | 317 |
| 8.5.1 Markovian and Non-Markovian Velocity Models | 317 |
| 8.5.2 Markovian Velocity Model Analysis | 320 |
| 8.5.3 Non-Markovian Velocity Model Analysis | 322 |
| 8.5.4 The Relevance of Memory Effects | 325 |
| 8.6 Summary | 327 |
| 8.7 Exercises | 330 |
| 9 Deterministic Multivariate Evolution | 335 |
| 9.1 Motivation | 336 |
| 9.2 Systems of First-Order Differential Equations | 337 |
| 9.2.1 Linear Systems of First-Order Differential Equations | 337 |
| 9.2.2 Features of Solutions of Linear First-Order Systems | 343 |
| 9.2.3 Analysis of Nonlinear Equation Systems | 347 |
| 9.3 Population Ecology: Species Interactions | 350 |
| 9.3.1 Multivariate Population Dynamics Equations | 350 |
| 9.3.2 Competition for Food | 352 |
| 9.3.3 Predator-Prey Interaction | 356 |

| | |
|---|-----|
| 9.4 Mechanical Motions: The Pendulum | 360 |
| 9.4.1 Pendulum Equations | 360 |
| 9.4.2 Linear Stability Analysis | 363 |
| 9.4.3 Nonlinear Stability Analysis | 366 |
| 9.4.4 Pendulum Motions | 368 |
| 9.5 Fluid Dynamics: Lorenz's Weather | 370 |
| 9.5.1 The Lorenz Equations | 370 |
| 9.5.2 Linear Stability Analysis | 372 |
| 9.5.3 Deterministic Chaos | 378 |
| 9.6 Summary | 383 |
| 9.7 Exercises | 384 |
| 10 Stochastic Multivariate Evolution | 391 |
| 10.1 Motivation | 392 |
| 10.2 Data Analysis Concepts for Joint Random Variables | 393 |
| 10.2.1 Joint Probability Density Functions | 394 |
| 10.2.2 Conditional Probability Density Functions | 395 |
| 10.2.3 Application to Optimal Modeling | 397 |
| 10.3 The Joint Normal Probability Density Function Model | 399 |
| 10.3.1 The Joint Normal Probability Density Function Model | 400 |
| 10.3.2 Data Analysis | 403 |
| 10.3.3 Application to Random Walk Modeling | 406 |
| 10.4 The Fokker-Planck Equation | 409 |
| 10.4.1 Definition of Multivariate Probability Density Functions | 410 |
| 10.4.2 The Fokker-Planck Equation | 411 |
| 10.4.3 A Solution to the Fokker-Planck Equation | 415 |
| 10.4.4 Stochastic Differential Equations | 418 |
| 10.5 Molecular and Fluid Motion | 421 |
| 10.5.1 Molecular Motion Model | 422 |
| 10.5.2 Fluid Dynamics Equations | 424 |
| 10.5.3 Appendix: Implications of the Stochastic Molecular Model | 428 |
| 10.6 Summary | 433 |
| 10.7 Exercises | 435 |
| References | 441 |
| Author Index | 449 |
| Subject Index | 453 |
| About the Author | 461 |