

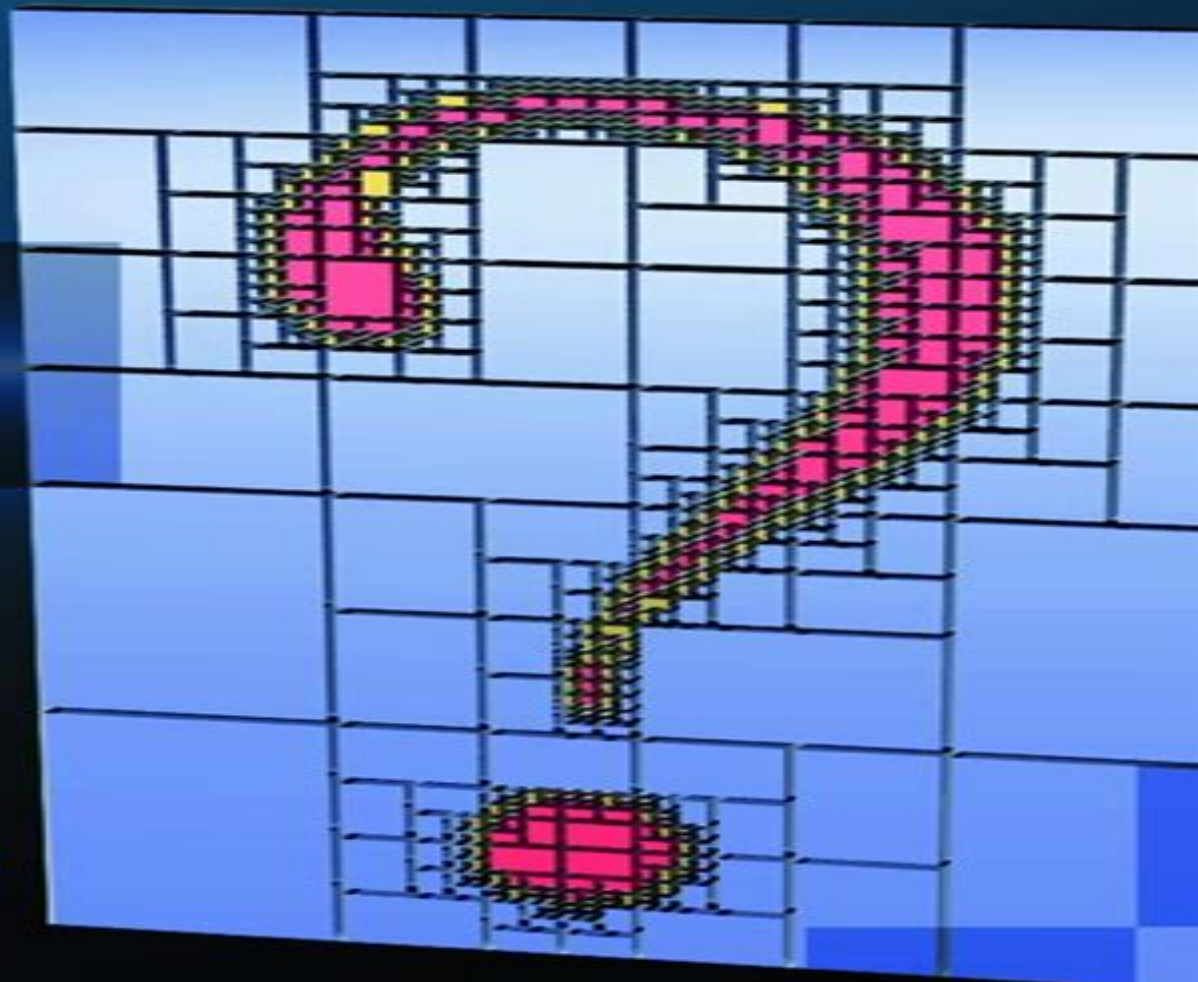
APPLIED INTERVAL ANALYSIS



Luc Jaulin
Michel Kieffer
Olivier Didrit
and Éric Walter



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Applied Interval Analysis

Eldon Hansen, G. William Walster



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Applied Interval Analysis Luc Jaulin, 2001-08-30 CD ROM contains trial version of Sun Microsystems Forte Developer 6 for use with Solaris SPARC Platform Edition 2 6 2 7 and 2 8 **Applied Interval Analysis** Luc Jaulin, Michel Kieffer, Olivier Didrit, 2001-09-06 This book is about guaranteed numerical methods based on interval analysis for approximating sets and about the application of these methods to vast classes of engineering problems Guaranteed means here that inner and outer approximations of the sets of interest are obtained which can be made as precise as desired at the cost of increasing the computational effort It thus becomes possible to achieve tasks still thought by many to be out of the reach of numerical methods such as finding all solutions of sets of non linear equations and inequality or all global optimizers of possibly multi modal criteria The basic methodology is explained as simply as possible in a concrete and readily applicable way with a large number of figures and illustrative examples Some of the techniques reported appear in book format for the first time The ability of the approach advocated here to solve non trivial engineering problems is demonstrated through examples drawn from the fields of parameter and state estimation robust control and robotics Enough detail is provided to allow readers with other applications in mind to grasp their significance An in depth treatment of implementation issues facilitates the understanding and use of freely available software that makes interval computation about as easy as computation with floating point numbers The reader is even given the basic information needed to build his or her own C interval library

Introduction to Interval Analysis Ramon E. Moore, R. Baker Kearfott, Michael J. Cloud, 2009-04-16 An introduction to interval analysis for scientists and engineers interested in scientific computation especially using INTLAB MATLAB

Applied Interval Analysis Luc Jaulin, Michel Kieffer, Olivier Didrit, Eric Walter, 2012-12-06 At the core of many engineering problems is the solution of sets of equations and inequalities and the optimization of cost functions Unfortunately except in special cases such as when a set of equations is linear in its unknowns or when a convex cost function has to be minimized under convex constraints the results obtained by conventional numerical methods are only local and cannot be guaranteed This means for example that the actual global minimum of a cost function may not be reached or that some global minimizers of this cost function may escape detection By contrast interval analysis makes it possible to obtain guaranteed approximations of the set of all the actual solutions of the problem being considered This together with the lack of books presenting interval techniques in such a way that they could become part of any engineering numerical tool kit motivated the writing of this book The adventure started in 1991 with the preparation by Luc Jaulin of his PhD thesis under Eric Walter's supervision It continued with their joint supervision of Olivier Didrit's and Michel Kieffer's PhD theses More than two years ago when we presented our book project to Springer we naively thought that redaction would be a simple matter given what had already been achieved Methods and Applications of Interval Analysis Ramon E. Moore, 1979-01-01 Mathematics of Computing Numerical Analysis Interval Analysis: A New Tool for Applied Mathematics

L. B. Rall, WISCONSIN UNIV-MADISON MATHEMATICS RESEARCH CENTER, 1981 Interval arithmetic has been found to be useful in numerical analysis as an automatic means to bound data truncation and roundoff errors in computations Now that the speed of microprogrammed interval arithmetic approaches that of standard floating point operations a wider range of application to engineering and other problems has become feasible Since in many practical situations data are only known to lie within intervals and only ranges of values are sought as satisfactory answers straightforward interval computation can yield the desired results Examples of this type of application are worst case analysis of the stability of structures and the performance of electrical circuits The recently developed theory of integration of interval functions also bears directly on the problems of solution of integral equations and the minimization of functionals defined in terms of integrals Since certain chaotic phenomena such as catastrophes and turbulence are difficult to describe by single valued functions the introduction of interval functions and the corresponding analysis may lead to simpler models which will yield results of accuracy satisfactory for practical purposes

Interval Analysis: a Tool for Applied Mathematics University of Wisconsin--Madison. Mathematics Research Center, L. B. Rall, 1981 *Interval Methods for Circuit Analysis* L. V. Kolev, 1993 Written by an electrical engineer this book presents a novel approach in electric circuit theory which is based on interval analysis an intensively developing branch of applied mathematics Covering major topics in both circuit and system theory and their applications it suggests a variety of methods that are suited for handling linear and nonlinear analysis problems in which some or all of the relevant data are given as intervals Detailed algorithms of the interval methods presented are developed enabling their easy implementation on computers For the convenience of the reader a comprehensive survey of all the necessary interval analysis notions and techniques is provided in the introductory text Most of the theoretical developments considered in the book are also clearly illustrated through numerical examples

Interval Methods For Circuit Analysis L Kolev, 1993-09-23 Written by an electrical engineer this book presents a novel approach in electric circuit theory which is based on interval analysis an intensively developing branch of applied mathematics Covering major topics in both circuit and system theory and their applications it suggests a variety of methods that are suited for handling linear and nonlinear analysis problems in which some or all of the relevant data are given as intervals Detailed algorithms of the interval methods presented are developed enabling their easy implementation on computers For the convenience of the reader a comprehensive survey of all the necessary interval analysis notions and techniques is provided in the introductory text Most of the theoretical developments considered in the book are also clearly illustrated through numerical examples

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Book This book contains surveys of applications of interval computations i e appli cations of numerical methods with automatic result verification that were pre sented at an international workshop on the subject in EI Paso Texas February 23 25 1995 The purpose of this book is to disseminate detailed and surveyed information about existing and potential applications of this new growing field Brief Description of the Papers At the most fundamental level interval arithmetic operations work with sets The result of a single arithmetic operation is the set of all possible results as the operands range over the domain For example $0.9 \pm 1.2 \cap 3.8 \pm 4.2$ where $3.8 \pm 4.2 \times y \cap x \in 0.9 \pm 1.1$ and $y \in 3.8 \pm 4.2$ The power of interval arithmetic comes from the fact that i the elementary operations and standard functions can be computed for intervals with formulas and subroutines and ii directed roundings can be used so that the images of these operations e g

Aspects of interval analysis applied to initial-value problems for ordinary differential equations and hyperbolic partial differential equations Roumen Anguelov Anguelov,1999 Introduction to Interval Computation Gotz Alefeld,Jurgen Herzberger,2012-12-02 This book is revised and expanded version of the original German text The arrangement of the material and the structure are essentially unchanged All remarks in the Preface to the German Edition regarding naming conventions for formulas theorems lemmas and definitions are still valid as are those concerning the arrangement and choice of material

Global Optimization Using Interval Analysis Eldon Hansen,G. William Walster,2003-12-19 Employing a closed set theoretic foundation for interval computations Global Optimization Using Interval Analysis simplifies algorithm construction and increases generality of interval arithmetic This Second Edition contains an up to date discussion of interval methods for solving systems of nonlinear equations and global optimization problems It expands and improves various aspects of its forerunner and features significant new discussions such as those on the use of consistency methods to enhance algorithm performance Provided algorithms are guaranteed to find and bound all solutions to these problems despite bounded errors in data in approximations and from use of rounded arithmetic

Applied Multivariate Statistical Analysis Richard Arnold Johnson,Dean W. Wichern,1998 Accompanying disk Is data disk Disk label *Global Optimization Using Interval Analysis* Eldon Hansen,G. William Walster,2003-12-19 Employing a closed set theoretic foundation for interval computations Global Optimization Using Interval Analysis simplifies algorithm construction and increases generality of interval arithmetic This Second Edition contains an up to date discussion of interval methods for solving systems of nonlinear equations and global optimization problems It expands and improves various aspects of its forerunner and features significant new discussions such as those on the use of consistency methods to enhance algorithm performance Provided algorithms are guaranteed to find and bound all solutions to these problems despite bounded errors in data in approximations and from use of rounded arithmetic

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BOOK JACKET *Harmony, Analytical and Applied* George Arthur Leighton,1927 **Applied Inorganic Analysis**

William Francis Hillebrand, Gustav Ernst Fredrick Lundell, 1929 **Applied Numerical Analysis** Curtis F. Gerald, Patrick O. Wheatley, 1994 The fifth edition of this classic book continues its excellence in teaching numerical analysis and techniques Interesting and timely applications motivate an understanding of methods and analysis of results Suitable for students with mathematics and engineering backgrounds the breadth of topics partial differential equations systems of nonlinear equations and matrix algebra provide comprehensive and flexible coverage of all aspects of all numerical analysis New sections discuss the use of computer algebra systems such as Mathematica Maple and DERIVE facilitate the integration of technology in the course **Complex Interval Arithmetic and Its Applications** Miodrag Petković, Ljiljana D. Petkovic, 1998 The aim of this book is to present formulas and methods developed using complex interval arithmetic While most of numerical methods described in the literature deal with real intervals and real vectors there is no systematic study of methods in complex interval arithmetic The book fills this gap Several main subjects are considered outer estimates for the range of complex functions especially complex centered forms the best approximations of elementary complex functions by disks iterative methods for the inclusion by polynomial zeros including their implementation on parallel computers the analysis of numerical stability of iterative methods by using complex interval arithmetic and numerical computation of curvilinear integrals with error bounds Mainly new methods are presented developed over the last years including a lot of very recent results by the authors some of which have not been published before

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