



# System Control and Rough Paths (Oxford Mathematical Monographs)

*Terry Lyons, Zhongmin Qian*

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This book describes a completely novel mathematical development which has already influenced probability theory and has potential for application to engineering and to areas of pure mathematics. Intended for probabilists, mathematicians and engineers with a mathematical background from graduate level onwards, this book develops the evolution of complex non-linear systems subject to rough or rapidly fluctuating stimuli. Attention is focussed on an analysis of the relationship between the stimulus and the short to medium term evolution of a receiver. The core result of the book is a continuity theorem that proves that the response of the system depends continuously on these nilpotent elements.



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