

Quadratic and Cubic Stochastic Processes

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ABSTRACT

The article examines the available scientific data on quadratic stochastic differential equations and cubic stochastic differential equations and stochastic processes. The results obtained can be used in new scientific studies of cubic random processes.

Key words: *Stochastic process, quadratic stochastic process, cubic stochastic construction, transition function, homogeneous cubic stochastic process, system of stochastic differential equations for cubic stochastic processes and its solution.*

I. Introduction

The theory of nonlinear random processes is one of the rapidly developing areas of recent years. Such random processes (quadratic, cubic) serve as a mathematical model for problems in physics, chemistry, and quantum mechanics. In this regard, the study of such processes and stochastic differential equations for them has both theoretical and practical importance.

The article uses the necessary information about quadratic and cubic random processes and obtains a result for one class of cubic random processes. When covering the article, the necessary scientific articles on quadratic random processes and cubic random processes were used, and the result was obtained for one class of cubic random processes.

II. Main Part

A.N.Kolmogorov considered differential equations for Markov random processes ($P_{ij}^{[s,t]}$) for their probabilities $s \leq t$) and showed that their solutions are Markov processes.

Definition: A process P is called a quadratic random process if it is arbitrary. t and s ($t \geq s \geq 1$) if the following condition is met:

$$1. p_{ij,k}^{[s,t]} = p_{ji,k}^{[s,t]}, \text{ любые } i, j, k \in E;$$

$$2. p_{ij,k}^{[s,t]} \geq 0, \sum_{k=1}^n p_{ij,k}^{[s,t]} = 1;$$

Analogy of the Kolmogorov-Chapman equation. The initial distribution in arbitrary E is $x^{(0)} = (x_1^{(0)}, \dots, x_n^{(0)})$, and therefore for $s, \tau, t \in R_+, t - \tau \geq 1, \tau - s \geq 1$.

$$p_{ij,k}^{[s,t]} = \sum_{m,l=1}^n p_{ij,m}^{[s,\tau]} p_{ml,k}^{[\tau,t]} x_l^{(\tau)}, \text{ if the condition is met}$$

Therefore, a quadratic random process arises only if these three conditions are met. M.

Mukhammedov and U. Rozikov considered differential equations for quadratic random processes (for $P_{ij,k}^{[s,t]}$) and gave examples of , that their solutions are not quadratic random processes with arbitrary initial conditions, a random process.

Nonlinear stochastic processes , including quadratic and cubic stochastic processes, serve as models for many physical, chemical and biological processes. $E=\{1,2,\dots,n\}$ and $x^{(0)}=(x_1^{(0)},x_2^{(0)},\dots,x_n^{(0)})$ - E will be the initial distribution. With the help of $P_{ijk,l}^{[s,t]}$ we determine the probability of the appearance of one element of the set E as a result of the interaction of elements i, j, k of the set E from time s to time t. In this case , if at time s $x^{(s)}=(x_1^{(s)},x_2^{(s)},\dots,x_n^{(s)})$, for all $t \geq s+1$

$x^{(t)}=(x_1^{(t)},x_2^{(t)},\dots,x_n^{(t)})$ is defined as follows

$$x_l^t = \sum_{i,j,k} P_{ijk,l}^{[s,t]} x_i^{(s)} x_j^{(s)} x_k^{(s)}.$$

Description: Subject to the following conditions.

1) $P_{ijk,l}^{[t,t+1]} = P_{ijk,l}^{[0,1]}$;

2) the value of $P_{ijk,l}^{[n,t]}$ does not change from an arbitrary exchange of i, j, k in E; for arbitrary $t-s \geq 1$

and $\tau - s \geq 1$

$$P_{ijk,l}^{[s,t]} = \sum_{m,\gamma,\delta} P_{ijk,m}^{[s,\tau]} P_{m\gamma\delta,l}^{[\tau,t]} x_\gamma^{(r)} x_\delta^{(r)} \quad (1)$$

equality fits (the Kolmogorov-Chapman equation), in this case the process defined by the function $P_{ijk,l}^{[s,t]}$ is called a cubic random process.

Definition: if for all s, t satisfying the condition $P_{ijk,l}^{[s,t]}$ depends only on t-s, such a cubic random process is called homogeneous. The following lemma is suitable for such a cubic random process.

Lemma: Let $P_{ijk,l}^{[s,t]}$ be a homogeneous cubic random process. Then the equation $x_k^{(t)} = x_k^{(2)}$ holds for all $i = 1, 2, \dots, n$ arbitrary $t \geq 2$.

For this class (for $P_{ijk,l}^{[s,t]}$) a system of differential equations is constructed, an example is given that the solution of this system is not a cubic random process with arbitrary initial conditions, the solution is a cubic random process, the conditions are found.

Proof: $P_{ijk,l}^{[s,t]} = \sum_{m,\gamma,\delta} P_{ijk,m}^{[s,\tau]} P_{m\gamma\delta,l}^{[\tau,t]} x_\gamma^{(r)} x_\delta^{(r)}$ from the equality and homogeneity of the process for $m \geq 2$ and $t \geq m$:

$$\begin{aligned} x_l^{(m)} &= \sum_{i,j,k} P_{ijk,l}^{[0,m]} x_i^{(0)} x_j^{(0)} x_k^{(0)} = \sum_{i,j,k} P_{ijk,l}^{[t-m,t]} x_i^{(0)} x_j^{(0)} x_k^{(0)} = \sum_{i,j,k} P_{ijk,l}^{[t-m,t]} x_i^{(0)} x_j^{(0)} x_k^{(0)} = \\ &= \sum_{i,j,k} \left(\sum_{p,q,\theta} P_{ijk,p}^{[t-m,t-1]} P_{pq\theta,l}^{[t-1,t]} x_p^{(t-1)} x_q^{(t-1)} x_\theta^{(t-1)} x_i^{(0)} x_j^{(0)} x_k^{(0)} \right). \\ x_m^{(\tau)} &= \sum_{i,j,k} P_{ijk,m}^{[0,\tau]} x_i^{(\tau)} x_j^{(\tau)} x_k^{(\tau)} \\ x_l^{(m)} &= \sum_{p,q,\theta} P_{pq\theta,l}^{[0,1]} x_p^{(m-1)} x_q^{(t-1)} x_\theta^{(t-1)}. \quad (2) \end{aligned}$$

From (2) $t = m$ then

$$x_l^{(m)} = \sum_{p,q,\theta} P_{pq\theta,l}^{[0,1]} x_p^{(m-1)} x_q^{(m-1)} x_\theta^{(m-1)}. \quad (3)$$

Thus:

$$\sum_{i,j,k} P_{ijk,l}^{[0,m]} x_i^{(0)} x_j^{(0)} x_k^{(0)} = \sum_{p,q,\theta} P_{pq\theta,l}^{[0,2]} x_q^{(t-2)} x_\theta^{(t-2)} x_p^{(m-2)}$$

we get the equation.

In the last equation, let $t=m$

$$\begin{aligned} \sum_{p,q,\theta} P_{pq\theta,l}^{[0,2]} x_p^{(m-2)} x_q^{(t-2)} x_\theta^{(t-2)} &= \sum_{p,q,\theta} P_{pq\theta,l}^{[s-2,s]} x_p^{(m-2)} x_q^{(t-2)} x_\theta^{(t-2)} = \\ &= \sum_{p,q,\theta} \sum_{r,\gamma,\tau} P_{pq\theta,r}^{[s-2,s-1]} P_{r\gamma\tau,l}^{[s-1,s]} x_\gamma^{(s-1)} x_\tau^{(s-1)} x_q^{(m-2)} x_\theta^{(m-2)} x_p^{(m-2)} = \\ &= \sum_{p,q,\theta} \sum_{r,\gamma,\tau} P_{pq\theta,r}^{[0,1]} P_{r\gamma\tau,l}^{[0,1]} x_\gamma^{(s-1)} x_\tau^{(s-1)} x_q^{(m-2)} x_\theta^{(m-2)} x_p^{(m-2)}. \end{aligned}$$

In this case consider (3)

$$\begin{aligned} \sum_{p,q,\theta} P_{pq\theta,l}^{[0,2]} x_p^{(m-2)} x_q^{(t-2)} x_\theta^{(m-2)} &= \sum_{r,\gamma,\tau} P_{r\gamma\tau,l}^{[0,1]} x_r^{(s-1)} x_\gamma^{(m-1)} x_\tau^{(m-1)}, s \geq 2, \\ x_l^{(m)} &= \sum_{r,\gamma,\tau} P_{r,\gamma,\tau}^{[0,1]} x_r^{(s-1)} x_\gamma^{(m-1)} x_\tau^{(m-1)}, s \geq 2. \quad (4) \end{aligned}$$

The definition of a cubic random process in (2) for $m = 2, t = n$:

$$x_l^{(2)} = \sum_{i,j,k} P_{ijk,l}^{[0,1]} x_i^{(1)} x_j^{(n-1)} x_k^{(n-1)}. \quad (5)$$

Setting $s = 2$ in (4), we present the proof of the lemma taking into account (5)

$$x_l^{(m)} = \sum_{p,q,\theta} P_{pq\theta,l}^{[0,1]} x_p^{(m-1)} x_q^{(m-1)} x_\theta^{(m-1)} \quad (3)$$

III. Conclusion

Thus, in this article, a lemma is proved relating to the cases of a homogeneous cubic random process, for this process a system of stochastic differential equations is constructed, the solution of which is not a cubic random process for all initial conditions, the cubic stochastic technological separation conditions are found.

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