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Andrey Nikolaeovich
Kolmogorov
was born in Tambov,
about 500 kilometers
south-southeast of
Moscow, in 1903. His
unmarried mother,
Maria Y. Kolmogorova,
died giving birth to him.
Andrey was raised by
two of his aunts in
Tunoshna (near
Yaroslavl) at the estate

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of his grandfather, a

well-to-do nobleman.

Little is known about

Andrey's father.

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The book features new directions in analysis,

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with an emphasis on
Hilbert space,
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and stochastic
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analysis" broadly to
include representations
of non-Abelian groups,
and non-Abelian
algebras; emphasis on
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algebras (C^* algebras
and von Neumann

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algebras.) A second theme is commutative and non-commutative harmonic analysis, spectral theory, operator theory and their applications. The list of topics includes shift invariant spaces, group action in differential geometry, and frame theory (over-complete bases) and their applications to

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engineering (signal A

processing and

multiplexing),

projective multi-

resolutions, and free

probability algebras.

The book serves as an
accessible introduction,

offering a timeless

presentation, attractive

and accessible to

students, both in

mathematics and in

neighboring fields.

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This book provides an overview of the theory of p -adic (and more general non-Archimedean) dynamical systems. The main part of the book is devoted to discrete dynamical systems. It

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presents a model of probabilistic thinking on p-adic mental space based on ultrametric diffusion. Coverage also details p-adic neural networks and their applications to cognitive sciences: learning algorithms, memory recalling.

Hamilton-Jacobi
equations and other

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types of partial analysis A

differential equations of the first order are dealt with in many branches of mathematics, mechanics, and physics.

These equations are usually nonlinear, and functions vital for the considered problems are not smooth enough to satisfy these equations in the classical sense.

An example of such a

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situation can be

provided by the value

function of a differential

game or an optimal

control problem. It is

known that at the points

of differentiability this

function satisfies the

corresponding Hamilton-

Jacobi-Isaacs-Bellman

equation. On the other

hand, it is well known

that the value function is

as a rule not everywhere

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differentiable and therefore is not a classical global solution.

Thus in this case, as in many others where first-

order PDE's are used, there arises necessity to

introduce a notion of generalized solution and

to develop theory and methods for

constructing these

solutions. In the

50s-70s, problems that

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involve nonsmooth

solutions of first order

PDE's were considered

by Bakhvalov, Evans,

Fleming, Gel'fand,

Godunov, Hopf,

Kuznetsov,

Ladyzhenskaya, Lax,

Oleinik, Rozhdestven

ski¹, Samarskii,

Tikhonov, and other

mathematicians. Among

the investigations of

this period we should

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mention the results of A
S.N. Kruzhkov, which
were obtained for
Hamilton-Jacobi
equation with convex
Hamiltonian. A review
of the investigations of
this period is beyond the
limits of the present
book. A sufficiently
complete bibliography
can be found in [58,
126, 128, 141].

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