THE DIFFERENTIAL TRANSFORM METHOD FOR SOLVING RANDOM DIFFERENTIAL MODELS

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In this talk, a Differential Transform Method (DTM) based on the fourth calculus is developed to solve random differential models. An analytical mean fourth convergent series solution is found for linear and nonlinear equations by using the random DTM. Besides of obtaining the solutions of the equations, we provide approximations of the main statistical functions of the stochastic solution process such as the mean and variance.

Joint work with Benito Miguel Chen Charpentier.

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