

Laboratory testing results to problems of incompletely observed modeling dynamics for initial-boundary distributed spatial-temporal processes perturbations

Volodymyr Stoyan

Grand PhD in Physical and Mathematical sciences, professor of the Department of Modeling Complex Systems, Kyiv Taras Shevchenko National University, Ukraine

Kateryna Palamarchuk

PhD, associate professor of the Department of Foreign Languages at the Mathematical Faculties, Kyiv Taras Shevchenko National University, Ukraine

Larysa Liashenko

PhD, associate professor of the Department of Foreign Languages at the Mathematical Faculties, Kyiv Taras Shevchenko National University, Ukraine

ABSTRACT– The differential model of system's solution is constructed, which according to the root-mean-square criterion is agreed with present initial-boundary observations for its condition independently upon quantity and quality of the latter. The cases of discretely and infinitely defined observations are considered. The accuracy and uniqueness of the problem's solution is evaluated. Suggested methodologies' practical implementation is conducted, by which is proved its simplicity, reliability and effectiveness.

KEYWORDS–systems with distributed parameters, initial-boundary problems, systems with uncertainty, incorrect problems, programmed-modeling complexes

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I. INTRODUCTION

The questions of the study of the dynamics of spatial-temporal systems are complex both in theoretical study and in practical implementations. Problems arise both at the stage of mathematical model process and at the stages of its mathematical study. These problems are compounded by the solution of specific applied problems for systems, parameters of which are not available for observation in the scale required for the authentic and reliable operation of the corresponding mathematical algorithms. An example of such systems is the distributed spatial-temporal processes, the dynamics of which is described by a differential model with incomplete quantity and quality, defined by the initial-boundary condition. Initiated in [1] and developed in [2, 3] the approach to modeling the dynamics of these systems allows to construct mathematical solution of differential equation model, which according to the root-mean square criterion satisfies the natural quantity of initial-boundary conditions. The results of the laboratory testing outlined in [2, 3] of the researched methods of the considered processes are discussed below. The problems of constructing the condition of spatial-temporal systems defined in limited partly and unlimited spatial-temporal domains, subdivisions of which allow continuous or discrete observations on initial-boundary condition. In this case the issues of software implementation of algorithms for solving applied problems draw particular attention.

Research problems of incompletely observed spatially distributed dynamic systems

Let's consider spatial-temporal process, function $y(s)$ of condition of which in spatial-temporal domain

$S_0^T = \{s = (x, t) : x \in S_0 \subset R^n, 0 \leq t \leq T\}$ is determined by the equation

$$L(\partial_s)y(s) = u(s), \tag{1}$$

where $L(\partial_s)$ is a linear differential operator, in which $\partial_s = (\partial_x, \partial_t) =$

$(\partial_{x_1}, \dots, \partial_{x_n}, \partial_t)$ and $u(s)$ is the function of the distributed external-dynamic perturbations which supply this process.

We will proceed from the fact, that the studied process allows observation for the function $y(s)$ of the system condition in:
discrete form

$$L_r^0(\partial_t)y(s) = Y_{rl}^0 \Big|_{t=0, x=x_l^0} \quad (r = \overline{1, R_0}; l = \overline{1, L_0}), \quad (2)$$

$$L_\rho^\Gamma(\partial_x)y(s) \Big|_{x=x_l^\Gamma} = Y_{\rho l}^\Gamma \quad (\rho = \overline{1, R_\Gamma}; l = \overline{1, L_\Gamma}), \quad (3)$$

or continuous form

$$L_r^0(\partial_t)y(s) \Big|_{t=0} = Y_r^0(x) \quad (r = \overline{1, R_0}; x \in S), \quad (4)$$

$$L_\rho^\Gamma(\partial_x)y(s) \Big|_{x=x_l^\Gamma} = Y_\rho^\Gamma(x^\Gamma, t) \quad (\rho = \overline{1, R_\Gamma}; t \in [0, T]). \quad (5)$$

Here $S \subset S_0, \Gamma \subset \Gamma_0$ (Γ_0 —outline of the spatial domain S_0), $x^\Gamma \in \Gamma$, $x_l^0 \in S, S_l^\Gamma \in \Gamma \times [0, T]$ and $L_r^0(\partial_t)$ also $L_\rho^\Gamma(\partial_x)$ —linear differential operators, number R_0 and R_Γ of which, as the number of initial-boundary conditions (2), (3) and (4), (5) in the general case is 'tagreed with the order of the differential operator $L(\partial_s)$ on the variables x and t .

Remaining within the methodological framework, considered in [2,3] the solution of the initial-boundary problems (1)–(3) and (1), (4), (5) is such that

$$a) \quad \Phi_1 = \sum_{r=1}^{R_0} \sum_{l=1}^{L_0} (L_r^0(\partial_t)y(s)) \Big|_{t=0, x=x_l^0} - Y_{rl}^0)^2 + \sum_{\rho=1}^{R_\Gamma} \sum_{l=1}^{L_\Gamma} (L_\rho^\Gamma(\partial_x)y(s)) \Big|_{s=S_l^\Gamma} - Y_{\rho l}^\Gamma)^2 \rightarrow \min_{y(s)}, \quad (6)$$

$$b) \quad \Phi_2 = \sum_{r=1}^{R_0} \int_S (L_r^0(\partial_t)y(s) \Big|_{t=0} - Y_r^0(x))^2 ds + \sum_{\rho=1}^{R_\Gamma} \int_{\Gamma \times [0, T]} (L_\rho^\Gamma(\partial_x)y(s) - Y_\rho^\Gamma(s))^2 ds \rightarrow \min_{y(s)}, \quad (7)$$

we give in the form:

$$a) \quad y(s) = y_\infty(s) + \int_{S^0} G(s-s')u_0(s')ds' + \int_{S^\Gamma} G(s-s')u_\Gamma(s')ds', \quad (8)$$

$$b) \quad y(s) = y_\infty(s) + \sum_{m=1}^{M_0} G(s-s_m^0)u_m^0 + \sum_{m=1}^{M_\Gamma} G(s-s_m^\Gamma)u_m^\Gamma, \quad (9)$$

where

$$y_\infty(s) = \int_{-\infty}^{+\infty} G(s-s')u(s')ds',$$

$$G(s-s') = \frac{1}{2\pi i} \int_{-i\infty}^{+i\infty} \frac{1}{L(p)} e^{p(s-s')} dp. \quad (10)$$

Green's function of equation (1), in which $p = (\lambda, \mu) = (\lambda_1, \dots, \lambda_n, \mu)$, $d\lambda = d\lambda_1, \dots, d\lambda_n d\mu$,

$$p(s-s') = \sum_{i=1}^n \lambda_i(x_i - x'_i) + \mu(t-t') \quad \text{. Represented by the ratio (8), (9) the function of the condition } y(s)$$

equation (1) satisfies accurately [2] for and $u_0(s)$ ($s \in S^0 = S_0 \times (-\infty, 0]$), $u_\Gamma(s)$ ($s \in S^\Gamma = (R^n \setminus S_0) \times [0, T]$)

and thus $u_m^0 = u_0(s_m^0), u_m^\Gamma = u_\Gamma(s_m^\Gamma)$. That's why the unknown functions $u_0(s), u_\Gamma(s)$ and their values u_m^0 ($m = \overline{1, M_0}$), u_m^Γ ($m = \overline{1, M_\Gamma}$), we define from the conditions (6) and (7) respectively.

Summary of the research problem's solution of incompletely observed spatially distributed dynamic systems

Let's consider the problems of solutions' implementation (8), (9) of problems (1)–(3) and (1), (4), (5). Taking into consideration the fact, that the methodology of constructing the function $G(s-s')$, defined by the ratio (11), described by us in [4], were cord analytical dependencies of functions $u_0(s), u_\Gamma(s)$ and vectors

$$u^0 = col(u_m^0, m = \overline{1, M_0}),$$

$$u^\Gamma = col(u_m^\Gamma, m = \overline{1, M_\Gamma}),$$

which are obtained [2, 3] in the solution of problems (6) and (7) with taking into account (8).

For problems (6), (2), (3), (8)

$$u_0(s) = (A_{11}^T(s), A_{21}^T(s))P_1^+(Y + A_v) + v_0(s), \tag{11}$$

$$u_\Gamma(s) = (A_{12}^T(s), A_{22}^T(s))P_1^+(Y + A_v) + v_\Gamma(s), \tag{12}$$

where $v_0(s) (s \in S^0), v_\Gamma(s) (s \in S^\Gamma)$ are arbitrary integrals changes in the domain of its argument function,

$$P_1 = \int_{(\bullet)} A(s)A^T(s)ds, \quad A_v = \int_{(\bullet)} A(s)v(s)ds,$$

$$A(s) = \begin{pmatrix} (A_{11}(s) & (s \in S^0)), & (A_{12}(s) & (s \in S^\Gamma)) \\ (A_{21}(s) & (s \in S^0)), & (A_{22}(s) & (s \in S^\Gamma)) \end{pmatrix}, \quad v(s) = \begin{pmatrix} v_0(s) \\ v_\Gamma(s) \end{pmatrix}, \quad Y = \begin{pmatrix} Y_0 \\ Y_\Gamma \end{pmatrix},$$

$$A_{1i}(s') = col((L_r^0(\partial_t)G(s-s'))|_{t=0, x=x_i^0}, l = \overline{1, L_0}), r = \overline{1, R_0}),$$

$$A_{2i}(s') = col((L_\rho^\Gamma(\partial_x)G(s-s'))|_{s=s_i^\Gamma}, l = \overline{1, L_\Gamma}), \rho = \overline{1, R_\Gamma}) \quad (i = \overline{1, 2}),$$

$$Y_0 = col((Y_{r0}^0, l = \overline{1, L_0}), r = \overline{1, R_0}),$$

$$Y_\Gamma = col((Y_{\rho\Gamma}^\Gamma, l = \overline{1, L_\Gamma}), \rho = \overline{1, R_\Gamma}).$$

For problem (7), (4), (5), (9):

$$u^0 = (Q_{11}, Q_{12})(B_Y + v) + v_0, \tag{13}$$

$$u^\Gamma = (Q_{21}, Q_{22})(B_Y + v) + v_\Gamma, \tag{14}$$

where v_0, v_Γ are arbitrary integrals in the domain of the argument function, M_0 and M_Γ are dimensional vectors,

$$\begin{pmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{pmatrix} = P_2^+, \quad v = \begin{pmatrix} v_0 \\ v_\Gamma \end{pmatrix},$$

$$P_2 = \int_{(\bullet)} B^T(s)B(s)ds, \quad B_Y = \int_{(\bullet)} B^T(s)Y(s)ds,$$

$$B(s) = \begin{pmatrix} B_{11}(x) & (x \in S), & B_{12}(x) & (x \in S) \\ B_{21}(s) & (s \in \Gamma \times [0, T]), & B_{22}(s) & (s \in \Gamma \times [0, T]) \end{pmatrix}, \quad Y(s) = \begin{pmatrix} Y^0(x) & x \in S \\ Y^\Gamma(s) & s \in \Gamma \times [0, T] \end{pmatrix},$$

$$B_{11}(x) = col(str(L_r^0(\partial_t)G(s-s_m^0))|_{t=0}, m = \overline{1, M_0}), r = \overline{1, R_0}),$$

$$B_{12}(x) = col(str(L_r^0(\partial_t)G(s-s_m^\Gamma))|_{t=0}, m = \overline{1, M_\Gamma}), r = \overline{1, R_0}),$$

$$B_{21}(s) = col(str(L_\rho^\Gamma(\partial_x)G(s-s_m^0)), m = \overline{1, M_0}), \rho = \overline{1, R_\Gamma}),$$

$$B_{22}(s) = col(str(L_\rho^\Gamma(\partial_x)G(s-s_m^\Gamma)), m = \overline{1, M_\Gamma}), \rho = \overline{1, R_\Gamma}),$$

$$Y^0(x) = col(Y_r^0(x), r = \overline{1, R_0}),$$

$$Y^\Gamma(s) = col(Y_\rho^\Gamma(s), \rho = \overline{1, R_\Gamma}).$$

Let's consider that the problem solution (6) is simplified, if the function $y(s)$ is given by the ratio (9). In this case

$$u_0 = (A_{11}^T, A_{21}^T)P_1^+(\bar{Y} - Av) + v_0, \quad \forall v_0 \in R^{M_0}, \tag{15}$$

$$u_\Gamma = (A_{12}^T, A_{22}^T)P_1^+(\bar{Y} - Av) + v_\Gamma, \quad \forall v_\Gamma \in R^{M_\Gamma} \tag{16}$$

under

$$\bar{Y} = \begin{pmatrix} Y_0 \\ Y_\Gamma \end{pmatrix}, \quad A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}, \quad P_1 = AA^T,$$

$$\begin{aligned}
 Y_0 &= \text{col}((Y_{rl}^0 - L_r^0(\partial_t)y_\infty(s))\Big|_{t=0, x=x_l^0}, l = \overline{1, L_0}, r = \overline{1, R_0}), \\
 Y_\Gamma &= \text{col}((Y_{pl}^\Gamma - L_p^\Gamma(\partial_x)y_\infty(s))\Big|_{x=x_l^\Gamma}, l = \overline{1, L_\Gamma}, \rho = \overline{1, R_\Gamma}), \\
 A_{11} &= \text{col}((\text{str}(L_r^0(\partial_t)G(s - s_m^0))\Big|_{t=0, x=x_l^0}, m = \overline{1, M_0}, l = \overline{1, L_0}, r = \overline{1, R_0}), \\
 A_{12} &= \text{col}((\text{str}(L_r^0(\partial_t)G(s - s_m^\Gamma))\Big|_{t=0, x=x_l^0}, m = \overline{1, M_\Gamma}, l = \overline{1, L_0}, r = \overline{1, R_0}), \\
 A_{21} &= \text{col}((\text{str}(L_p^\Gamma(\partial_x)G(s - s_m^0))\Big|_{s=s_l^\Gamma}, m = \overline{1, M_0}, l = \overline{1, L_\Gamma}, \rho = \overline{1, R_\Gamma}), \\
 A_{22} &= \text{col}((\text{str}(L_p^\Gamma(\partial_x)G(s - s_m^\Gamma))\Big|_{s=s_l^\Gamma}, m = \overline{1, M_\Gamma}, l = \overline{1, L_\Gamma}, \rho = \overline{1, R_\Gamma})
 \end{aligned}$$

and defined above Y vector.

Here and then by signs "+" and (\bullet) are determined the operations of pseudo-inversion matrix and integration across the domain of arguments change of matrices $A(s), B(s)$ and vector $Y(s), v(s)$ functions.

Found according to (8), (9) with consideration of (11)–(16) function $y(s)$ is [2,3] the solution of equation (1). The accuracy, with which this function satisfies conditions (2), (3) and (4), (5) is determined by values

$$\begin{aligned}
 \varepsilon_1^2 &= \min_{y(s)} \Phi_1 = Y^T Y - Y^T P_1 P_1^+ Y, \\
 \varepsilon_2^2 &= \min_{y(s)} \Phi_1 = Y^T Y - Y^T P P^+ Y
 \end{aligned}$$

for problems ((1)–(3), (8)) and ((1)–(3), (9)) and

$$\varepsilon_3^2 = \min_{y(s)} \Phi_2 = \int Y^T(s) Y(s) ds - B_Y^T P_2^+ B_Y$$

for problems ((1), (4), (5), (9)), where as mentioned above, integration into is in the domain of changing the arguments of a vector function $Y(s)$. The obtained solutions are unique providing their solutions $\lim_{N \rightarrow \infty} \det [A(s_i) A^T(s_j)]_{i,j=0}^{i,j=N} > 0$,

$\det P_1 > 0, \det P_1 > 0$ accordingly.

The above analyzed solutions of the considered problems have also the possibility when the spatial or temporal domains are unlimited (there are no boundaries (3), (5) or initial (2), (4) conditions) and the boundary or initial condition of the process is not available for observations ($R_0 = 0$ and $R_\Gamma = 0$). The infiniteness of spatial-temporal domain leads to the fact, that in the defined matrices functions $A(s), B(s)$, vector Y and vector-functions $Y(s)$ won't be available functions, blocks, vectors and vector-functions $u_0(s), u^0, A_{11}, A_{11}(s), A_{21}, A_{21}(s), B_{11}(s), B_{21}(s), Y_0, Y^0(x)$ (within infinite temporal interval), and $u_\Gamma(s), u^\Gamma, A_{12}, A_{12}(s), A_{22}, A_{22}(s), B_{12}(s), B_{22}(s), Y_\Gamma, Y^\Gamma(s)$ (within finite spatial-domain).

Under the restriction of the spatial-temporal domain and the lack of observations (2), (4) and (3), (5) on the initial condition and outline perturbation of the function process $u_0(s), u_\Gamma(s)$ and vectors u^0, u^Γ in the definitions (8), (9) the functions of condition

are restored. In the mentioned above ratios the following components $A_{11}, A_{11}(x), A_{12}, A_{12}(x), Y_0, B_{11}(x), B_{12}(x), Y_0(x)$ will be available (no observations of the initial condition of the process) and $A_{21}, A_{21}(s), A_{22}, A_{22}(s), Y_\Gamma, B_{21}(s), B_{22}(s), Y_\Gamma(s)$ (no observations of the boundary condition of the process).

Program testing of research problem's solution of incompletely observed spatially distributed dynamic systems

The above mentioned solutions of the considered problems on constructing function $y(s)$ according to (8), (9) were carefully tested by students of the Faculty of Computer Science and Cybernetics of Kyiv National Taras Shevchenko University, National Technical University of Ukraine "Igor Sikorsky Kyiv Polytechnic Institute" and Vasil Stefanyk Precarpathian National University during the last 7–10 years.

Testing proved to be quite successful. Universal model programming complexes were constructed, two of which are described in [5] and the others are at the author's disposal. The interface part of such complexes allows to formulate problems by determining the model (differential or integral) of the researched process, the spatial-temporal domain of the functioning process and forming observing system (discrete or continuous) for its initial-boundary condition. Due to the lack of bench scale experiments for real observations, corresponding dynamic distributed process condition and the function of distributed external-dynamic perturbations were given. Accordingly, the points and spatial-temporal intervals of observations were defined. Despite the limited number of points observations and points, in which modeling functions, practical implementation of mathematical modeling algorithms solutions of the considered problems were agreed with the selected function of its spatial-temporal dynamics. The duration of problem solution didn't take much time (within academic hour).

Below, in addition to the considered results of the practical implementation of the proposed by us mathematical modeling algorithms in [5] of the incompletely observed spatially distributed systems is given the interface of a program-modeling complex for mathematical modeling dynamics of discretely observable spatially distributed processes in limited spatial-temporal domains with the use of discretely defined modeling functions and the result of its testing on a two-dimensional hyperbolic system, which in the laboratory works was described by students of Kyiv National Taras Shevchenko University in 2018.

The software implementation of the complex is written in Python programming language with the use of built-in math libraries. The interface is written in PyQt5, which is Python shell for the Qt library. By writing both parts of the complex in the same language, the information between them is transmitted faster, than in the case of using different environments for external shell and mathematical calculations.

Due to the limited visualization of 4-dimensional and higher spatial domains, it was decided to allow only one- and two- dimensional spatial domains. In this case required temporal variable is obligatory, which testifies to the dynamic peculiarity of the process.

The process of input data by the user is obviously clear from the interface; all calculations are performed internally and are protected from the user's impact, after which the result of modeling is displayed on the screen.

The program is launched by opening the tab «Model», where general process information is described.

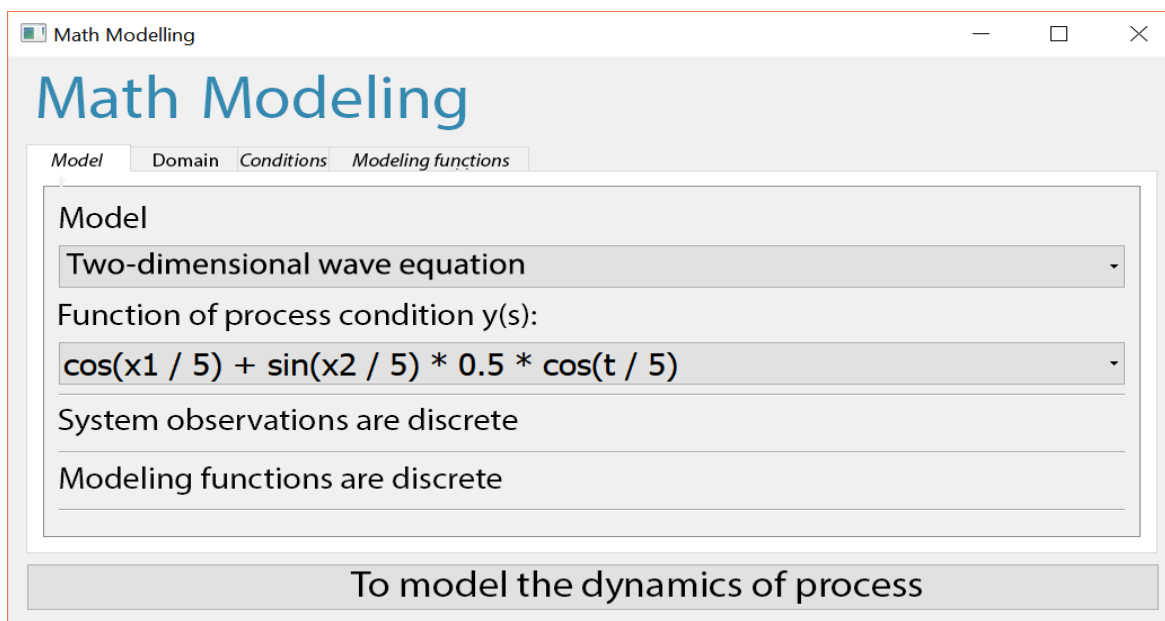


Fig. 1. The interface of input process description

The description of logic of the researched process is conducted by selecting the desired model from the list by name. In this case, in the program automatically are determined corresponding to it differential operator and Green's function $G(s - s')$.

Depending on the number of spatial variables, the dimension of the problem is automatically determined. Due to this, in the following tabs input data are immediately inserted for a set number of variables, which provides protection against input errors.

It is also possible to input (select from the list) of the exact solution $y(s)$ of the problem. With its use, the function $u(s)$ of distributed external-dynamic disturbances, which corresponds to it, is calculated. This provides protection against errors of user's input, when the functions are not consistent or the values at the selected for observations points aren't consistent with physics of process (values of functions are meant $Y_r^0(x) (r = \overline{1, R_0}; x \in S)$ and $Y_p^r(x^r, t) (p = \overline{1, R_r}; t \in [0, T])$ in the selected points).

In the next tab – tab "Domain" geometry of spatial-temporal domain, in which the process is researched, is defined.

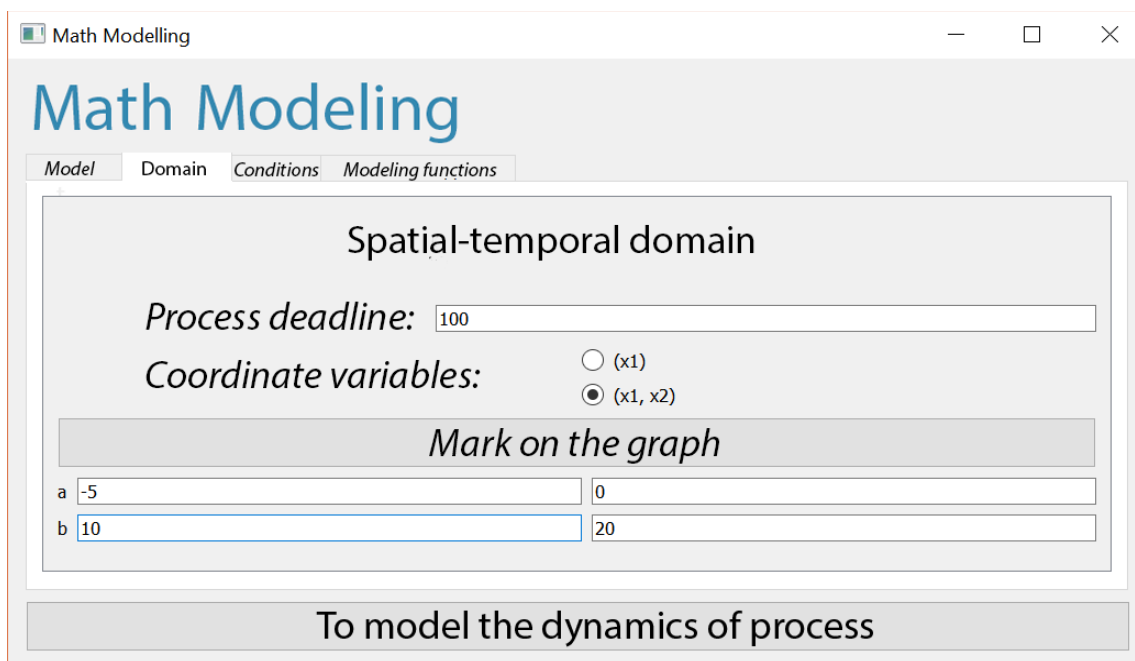


Fig. 2. The interface of input domain of process functioning.

The temporal interval begins with a zero-time stamp and is restricted by the value T which is introduced through the specially selected for this field.

Spatial coordinates are also restricted. If the domain is one-dimensional according to the spatial coordinates, then it is proposed to introduce points a and b , which correspond to boundaries for the given variable. Similarly, according to two spatial coordinates two corresponding boundaries are introduced – it means, that the spatial part of the domain is rectangular.

Initial and boundary observations for the process are introduced in the tab "Conditions".

The number of initial-boundary conditions can be arbitrary. Values R_0 and R_r can immediately be written in the appropriate fields, and for the necessity to increase their number by using the corresponding buttons.

The initial conditions are determined under $t = 0$ in points $x \in S$.

The boundary conditions are defined in points $s_i^r \in \Gamma \times [0, T]$.

The number of spatial coordinates is determined with the use of information, previously introduced by the user. Due to these values $Y_r^0(x) (r = \overline{1, R_0}; x \in S)$ and $Y_p^r(x^r, t) (p = \overline{1, R_r}; t \in [0, T])$ are determined automatically from function introduced earlier, with added to it if desired noise function, if necessary.

After having finished of needed input data, it is necessary to click on the button "Save". At the same time the opportunity of changing the introduced conditions or add new or subtract the data, introduced earlier, remains.

Modeling functions are discrete and points, in which they are defined, are introduced in the tab "Modeling functions".

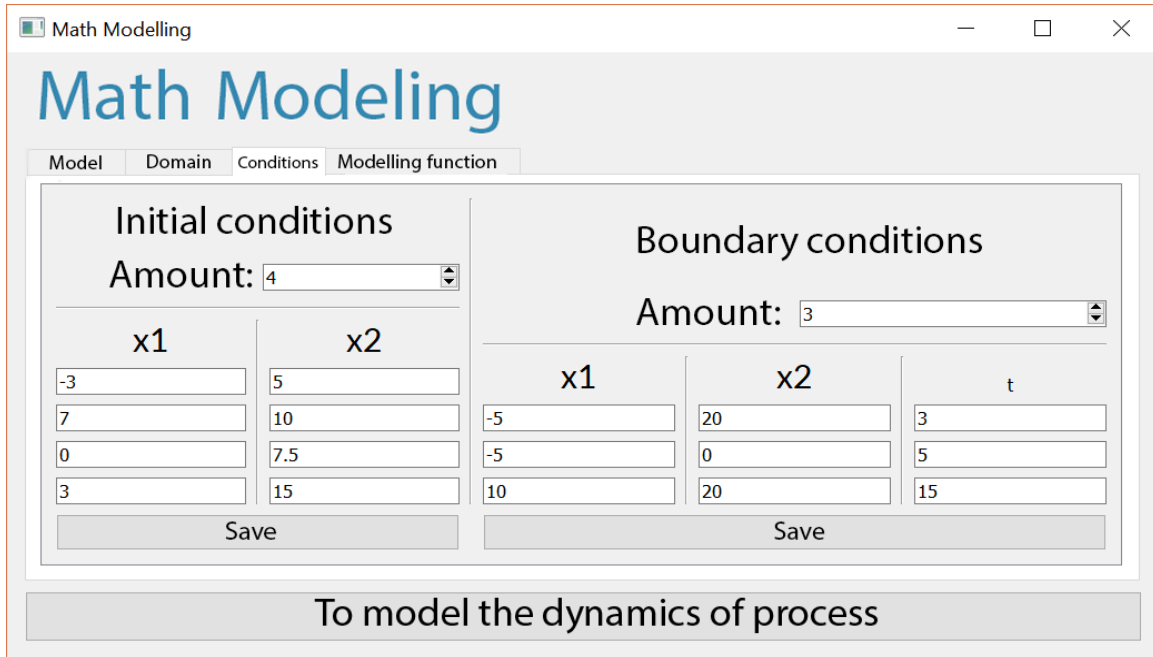


Fig. 3. The interface of input observations for the process

Points for modeling functions u^0 , u^Γ should belong to the domains $S^0 = S \times (-\infty, 0]$ and $S^\Gamma = (R^n \setminus S) \times (0, T]$ respectively.

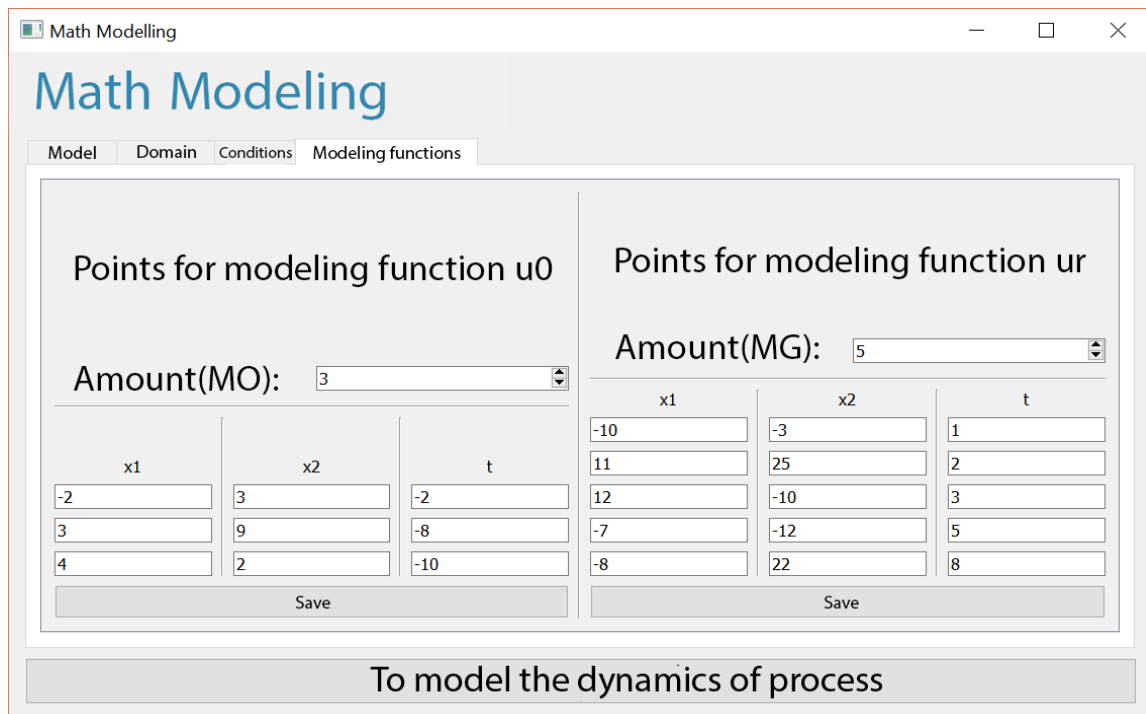


Fig. 4. The interface of input points of modeling functions points definition.

In all the other cases logic of the interface follows the appropriate logic for introducing observations for the process.

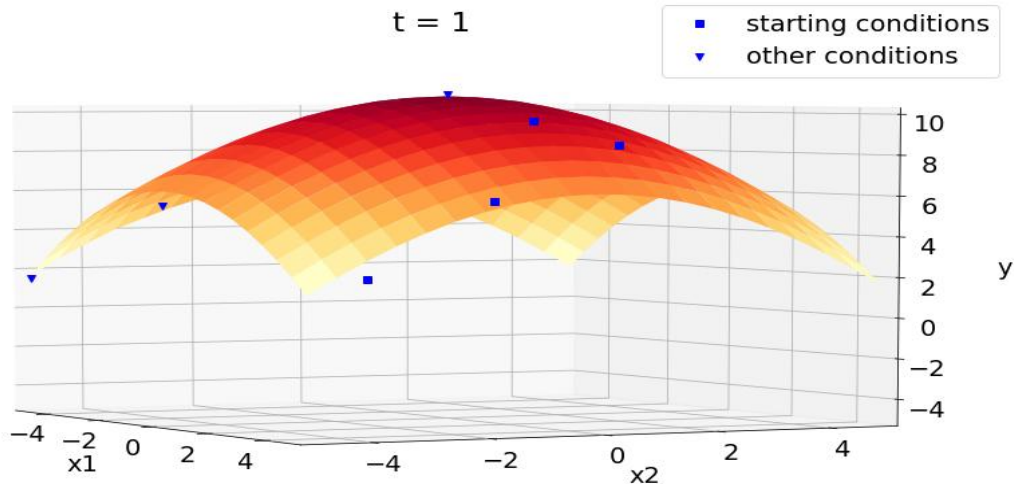


Fig. 5. The function of system condition under $t = 1$ and initial-boundary observations for it.

When you click on the button "To model the dynamics of the process", begin calculations and, after which the new window graphic of functions $y(s)$ of system condition is displayed. The initial and boundary observations are also in the form of animation – for each $t \in [0, T]$.

Figure 5 shows the result of mathematical modeling of the considered process condition under consideration, which is observed through the condition $y(s) = 10 \cos(0,2x_1) + \cos(0,2x_2) + \text{sin}$ under consideration, that observation (in the figure they are shown by points) for its initial-boundary condition are conducted in points $(1, 1, 0)$, $(2, 2, 0)$, $(-4, 3, 0)$, $(5, -4, 0)$ and $(0, 0, 2)$, $(0, -5, 3)$ $(-5, -5, 7)$ respectively. The noise level of observations is 0.001.

II. CONCLUSIONS

Researching mathematical fundamentals of linear, dynamical, spatially distributed systems under conditions of not enough information about initial-boundary condition, are summarized and briefly presented. The cases are considered, when under linear, mathematically defined model of observation at the initial-boundary conditions are satisfied discretely and infinitely. The number and structure of such observations are knowhow, connected with the order and logic of the operator's differential models. There are no particular restrictions on size and structure of spatial-temporal domain, in which this process is researched. The system's function condition is constructed in such a way, that being model's differential solution according to the root mean-square criterion is agreed with supplied it observations. The evaluation of such level of agreement is given and the obtained solutions' unique conditions are formulated. A great attention in this research is devoted to issues of practical implementation of the suggested problem's solutions.

Mentioned above and easily accessible in the research programs implementations allow simply and universally formulate the problem for any free linear dynamical system in any spatial-temporal domain at the presence of structurally infinite observations for systems condition. Algorithms' solution mathematical implementation of the considered problems' solution is simple and restricted by the use of the famous linear algebra methods of numerical and mathematical analyses.

Suggested methods' testing results are confirmed not only with mathematical problems' solution authentically and reliably, but also with access and simplicity of practical implementation.

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