

# Contents

|   |    |
|---|----|
| <b>Preface</b>  | VI |
| <b>CHAPTER 1</b>  |    |
| <b>INTRODUCTION TO THE PROBABILISTIC ANALYSIS</b>                             | 1  |
| <b>1.1 Historical Remarks on Probability and its Application in Mechanics</b> | 1  |
| (i) The notion of probability   | 1  |
| (ii) Continuity and discontinuity   | 2  |
| (iii) Determinism and Probabilism   | 3  |
| <b>1.2 Topological Spaces, Sets and Operators</b>                             | 6  |
| (i) Topological Spaces and Sets   | 6  |
| (ii) Vector spaces and convexity  | 9  |
| (iii) Linear operators and bilinear forms                                     | 14 |
| <b>1.3 Probability and Random Variables</b>                                   | 19 |
| (i) Probability   | 19 |
| (ii) Random variables   | 21 |
| <b>1.4 Probability Measures</b>   | 31 |
| (i) General remarks on measures   | 32 |
| (ii) Probability measures   | 35 |
| <b>1.5 Dependence of Random variables</b>                                     | 38 |
| (i) Independent random variables  | 38 |
| (ii) Dependent random variable  | 42 |
| <b>1.6 Stochastic Processes</b>   | 45 |
| (i) Characteristics of stochastic processes                                   | 45 |
| (ii) Regularity and Continuity  | 47 |
| (iii) Some basic stochastic processes   | 50 |
| (iv) Random fields  | 57 |

|   |     |
|---|-----|
| <b>CHAPTER 2</b>  |     |
| <b>PHENOMENOLOGY OF DISCRETE MEDIA</b>                            | 62  |
| <b>2.1 Classification of Materials</b>                            | 62  |
| (i) Introduction  | 62  |
| (ii) Classification of microstructures                            | 63  |
| (iii) Idealized microstructures and fundamental concepts          | 67  |
| <b>2.2 Statistical Models of Discrete Media</b>                   | 73  |
| (i) Disorder effects  | 74  |
| (ii) The local approach   | 74  |
| (iii) Molecular dynamics and correlation functions                | 75  |
| (iv) Lattice models   | 88  |
| (v) Percolation models  | 90  |
| <b>2.3 Probabilistic Models of Discrete Media</b>                 | 95  |
| (i) Introduction  | 95  |
| (ii) Observables and States                                       | 96  |
| (a) Observables   | 96  |
| (b) State-space representation                                    | 98  |
| (iii) The state-space and constitutive maps                       | 102 |
| <b>2.4 Markov Processes and Stochastic Differential Equations</b> | 106 |
| (i) Markov processes  | 107 |
| (ii) Stochastic differential equations                            | 123 |
| <b>CHAPTER 3</b>  |     |
| <b>RANDOM EVOLUTION AND GEOMETRIC PROBABILITIES</b>               | 133 |
| <b>3.1 Wide-sense Markov Processes</b>                            | 133 |
| (i) Wide-sense Markov processes                                   | 133 |
| (ii) Partially observed Markov processes                          | 136 |
| (iii) Random evolution of discrete media                          | 140 |
| (a) Transient behaviour of a structured solids                    | 141 |
| (b) Evolution relations for simple fluids                         | 145 |

|  |     |
|--|-----|
| <b>3.2 Interaction effects in Discrete Media</b>                           | 150 |
| (i) Interaction potentials   | 151 |
| (ii) Stochastic models of interfacial behaviour in solids                  | 156 |
| (iii) Markov models of bond failure and fracture in solids                 | 166 |
| (iv) Interfaces in fluids  | 177 |
| <b>3.3 Introduction to Geometric Probabilities</b>                         | 189 |
| (i) Introduction   | 189 |
| (ii) Random sets   | 190 |
| (iii) Random point models  | 196 |
| (a) The Boolean model  | 197 |
| (b) Other point models   | 200 |
| <b>3.4 Some Fundamental Concepts of Stereology</b>                         | 208 |
| <br><b>CHAPTER 4</b>   |     |
| <b>APPLICATIONS OF THE STOCHASTIC ANALYSIS</b>                             | 215 |
| <b>4.1 The Response Behaviour of Discrete Solids</b>                       | 215 |
| (i) A general stochastic deformation theory                                | 216 |
| (ii) Deformational stability of structured solids                          | 223 |
| (iii) The inelastic behaviour multi-component solids                       | 229 |
| (iv) General remarks on material operators                                 | 233 |
| <b>4.2 The response of Polycrystalline Solids</b>                          | 240 |
| (i) The elastic response including interactions                            | 240 |
| (ii) Inelastic behaviour of MC-systems<br>(application of Point processes) | 248 |
| (iii) Dynamics of structured solids  | 255 |
| (a) Stochastic models of wave propagation                                  | 255 |
| (b) Application of the Monte-Carlo simulation                              | 260 |
| <b>4.3 The Stochastic Analysis of Fibrous and Polymeric Networks</b>       | 263 |
| (i) Stochastic mechanics of fibrous structures                             | 264 |
| (ii) Stochastic analysis of polymer melts                                  | 275 |
| (a) Poissonian behaviour of entanglement of the polymers                   | 278 |
| (b) Local balance relations and flow dynamics                              | 286 |

|   |            |
|---|------------|
| <b>4.4 Simple Fluids and the Flow in Fully Saturated Porous Media</b> | <b>290</b> |
| (i) The dynamics of discrete fluids                                   | 291        |
| (ii) Markov theory in the mechanics of discrete fluids                | 296        |
| (iii) Flow through a fully saturated porous medium                    | 300        |
| <b>REFERENCES</b>   | <b>312</b> |
| <b>SUBJECT INDEX</b>  | <b>330</b> |