

Rinaldo B. Schinazi

**Classical
and Spatial
Stochastic
Processes**

Birkhäuser

Classical And Spatial Stochastic Processes

Vikas Rathi

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Classical And Spatial Stochastic Processes:

Classical and Spatial Stochastic Processes Rinaldo B. Schinazi, 2014-09-27 The revised and expanded edition of this textbook presents the concepts and applications of random processes with the same illuminating simplicity as its first edition but with the notable addition of substantial modern material on biological modeling While still treating many important problems in fields such as engineering and mathematical physics the book also focuses on the highly relevant topics of cancerous mutations influenza evolution drug resistance and immune response The models used elegantly apply various classical stochastic models presented earlier in the text and exercises are included throughout to reinforce essential concepts The second edition of Classical and Spatial Stochastic Processes is suitable as a textbook for courses in stochastic processes at the advanced undergraduate and graduate levels or as a self study resource for researchers and practitioners in mathematics engineering physics and mathematical biology Reviews of the first edition An appetizing textbook for a first course in stochastic processes It guides the reader in a very clever manner from classical ideas to some of the most interesting modern results All essential facts are presented with clear proofs illustrated by beautiful examples The book is well organized has informative chapter summaries and presents interesting exercises The clear proofs are concentrated at the ends of the chapters making it easy to find the results The style is a good balance of mathematical rigorosity and user friendly explanation Biometric Journal This small book is well written and well organized Only simple results are treated but at the same time many ideas needed for more complicated cases are hidden and in fact very close The second part is a really elementary introduction to the area of spatial processes All sections are easily readable and it is rather tentative for the reviewer to learn them more deeply by organizing a course based on this book The reader can be really surprised seeing how simple the lectures on these complicated topics can be At the same time such important questions as phase transitions and their properties for some models and the estimates for certain critical values are discussed rigorously This is indeed a first course on stochastic processes and also a masterful introduction to some modern chapters of the theory Zentralblatt Math

Classical and Spatial Stochastic Processes Rinaldo B. Schinazi, 1999-01 **Classical and Spatial Stochastic Processes** Rinaldo B Schinazi, 1999-05-01 **An Introduction to Stochastic Processes with Applications to Biology** Linda J. S. Allen, 2010-12-02 An Introduction to Stochastic Processes with Applications to Biology Second Edition presents the basic theory of stochastic processes necessary in understanding and applying stochastic methods to biological problems in areas such as population growth and extinction drug kinetics two species competition and predation the spread of epidemics and *Stochastic Interacting Systems in Life and Social Sciences* Nicolas Lanchier, 2024-07-01 This volume provides an overview of two of the most important examples of interacting particle systems the contact process and the voter model as well as their many variants introduced in the past 50 years These stochastic processes are organized by domains of application epidemiology population dynamics ecology genetics sociology econophysics game theory along with a flavor of

the mathematical techniques developed for their analysis Stochastic Modeling Nicolas Lanchier, 2017-01-27 Three coherent parts form the material covered in this text portions of which have not been widely covered in traditional textbooks In this coverage the reader is quickly introduced to several different topics enriched with 175 exercises which focus on real world problems Exercises range from the classics of probability theory to more exotic research oriented problems based on numerical simulations Intended for graduate students in mathematics and applied sciences the text provides the tools and training needed to write and use programs for research purposes The first part of the text begins with a brief review of measure theory and revisits the main concepts of probability theory from random variables to the standard limit theorems The second part covers traditional material on stochastic processes including martingales discrete time Markov chains Poisson processes and continuous time Markov chains The theory developed is illustrated by a variety of examples surrounding applications such as the gambler's ruin chain branching processes symmetric random walks and queueing systems The third more research oriented part of the text discusses special stochastic processes of interest in physics biology and sociology Additional emphasis is placed on minimal models that have been used historically to develop new mathematical techniques in the field of stochastic processes the logistic growth process the Wright Fisher model Kingman's coalescent percolation models the contact process and the voter model Further treatment of the material explains how these special processes are connected to each other from a modeling perspective as well as their simulation capabilities in C and Matlab™ Quantum Potential Theory Philippe Biane, Luc Bouten, Fabio Cipriani, Norio Konno, Quanhua Xu, 2008-09-23

This book offers the revised and completed notes of lectures given at the 2007 conference Quantum Potential Theory Structures and Applications to Physics These lectures provide an introduction to the theory and discuss various applications

Lévy Processes Ole E. Barndorff-Nielsen, Thomas Mikosch, Sidney I. Resnick, 2001-03-30 A Lévy process is a continuous time analogue of a random walk and as such is at the cradle of modern theories of stochastic processes Martingales Markov processes and diffusions are extensions and generalizations of these processes In the past representatives of the Lévy class were considered most useful for applications to either Brownian motion or the Poisson process Nowadays the need for modeling jumps bursts extremes and other irregular behavior of phenomena in nature and society has led to a renaissance of the theory of general Lévy processes Researchers and practitioners in fields as diverse as physics meteorology statistics insurance and finance have rediscovered the simplicity of Lévy processes and their enormous flexibility in modeling tails dependence and path behavior This volume with an excellent introductory preface describes the state of the art of this rapidly evolving subject with special emphasis on the non Brownian world Leading experts present surveys of recent developments or focus on some most promising applications Despite its special character every topic is aimed at the non specialist keen on learning about the new exciting face of a rather aged class of processes An extensive bibliography at the end of each article makes this an invaluable comprehensive reference text For the researcher and graduate student every

article contains open problems and points out directions for future research. The accessible nature of the work makes this an ideal introductory text for graduate seminars in applied probability, stochastic processes, physics, finance, and telecommunications, and a unique guide to the world of Lévy processes.

Stochastic Interacting Systems: Contact, Voter and Exclusion Processes Thomas M. Liggett, 2013-03-09 Interactive Particle Systems is a branch of Probability Theory with close connections to Mathematical Physics and Mathematical Biology. In 1985 the author wrote a book T. Liggett Interacting Particle System ISBN 3 540 96069 that treated the subject as it was at that time. The present book takes three of the most important models in the area and traces advances in our understanding of them since 1985. In so doing many of the most useful techniques in the field are explained and developed so that they can be applied to other models and in other contexts. Extensive Notes and References sections discuss other work on these and related models. Readers are expected to be familiar with analysis and probability at the graduate level but it is not assumed that they have mastered the material in the 1985 book. This book is intended for graduate students and researchers in Probability Theory and in related areas of Mathematics, Biology, and Physics.

Probability with Statistical Applications Rinaldo B. Schinazi, 2013-03-09 This book is intended as a one semester first course in probability and statistics requiring only a knowledge of calculus. It will be useful for students majoring in a number of disciplines for example biology, computer science, electrical engineering, mathematics, and physics. Many good texts in probability and statistics are intended for a one year course and consist of a large number of topics. In this book the number of topics is drastically reduced. We concentrate instead on several important concepts that every student should understand and be able to apply in an interesting and useful way. Thus statistics is introduced at an early stage. The presentation focuses on topics in probability and statistics and tries to minimize the difficulties students often have with calculus. Theory therefore is kept to a minimum and interesting examples are provided throughout. Chapter 1 contains the basic rules of probability and conditional probability with some interesting applications such as Bayes rule and the birthday problem. In Chapter 2 discrete and continuous random variables, expectation and variance are introduced. This chapter is mostly computational with a few probability concepts and many applications of calculus. In Chapters 3 and 4 we get to the heart of the subject: binomial distribution, normal approximation of the binomial, Poisson distribution, the Law of Large Numbers, and the Central Limit Theorem. We also cover the Poisson approximation of the binomial in a nonstandard way and the Poisson scattering theorem.

Stochastic Processes and Calculus Explained Vikas Rathi, 2025-02-20 Stochastic Processes and Calculus Explained is an essential textbook designed to help readers understand and apply stochastic processes across various fields. Written in clear, accessible language, this book provides a solid foundation in probability theory and calculus while diving into stochastic processes including random variables, probability distributions, Brownian motion, stochastic integration, and stochastic differential equations. We emphasize the practical relevance of these concepts in finance, physics, engineering, and biology. Our guide illustrates how stochastic processes model uncertainty and randomness.

aiding in informed decision making outcome prediction and complex system analysis With real world examples and exercises we ensure readers can grasp and apply these concepts effectively The book offers a strong mathematical foundation covering key tools and techniques such as probability theory calculus and linear algebra essential for understanding stochastic processes Catering to readers of all backgrounds and expertise levels Stochastic Processes and Calculus Explained is ideal for beginners and experienced practitioners alike Its clear explanations intuitive coverage and comprehensive approach make it an invaluable resource for students researchers and professionals worldwide

Computational Science and Its Applications -- ICCSA 2013 Beniamino Murgante, Sanjay Misra, Maurizio Carlini, Carmelo Maria Torre, Hong-Quang Nguyen, David Taniar, Bernady O. Apduhan, Osvaldo Gervasi, 2013-06-22 The five volume set LNCS 7971 7975 constitutes the refereed proceedings of the 13th International Conference on Computational Science and Its Applications ICCSA 2013 held in Ho Chi Minh City Vietnam in June 2013 The 248 revised papers presented in five tracks and 33 special sessions and workshops were carefully reviewed and selected The 46 papers included in the five general tracks are organized in the following topical sections computational methods algorithms and scientific applications high performance computing and networks geometric modeling graphics and visualization advanced and emerging applications and information systems and technologies The 202 papers presented in special sessions and workshops cover a wide range of topics in computational sciences ranging from computational science technologies to specific areas of computational sciences such as computer graphics and virtual reality

Bayesian Analysis of Stochastic Process Models David Insua, Fabrizio Ruggeri, Mike Wiper, 2012-04-02 Bayesian analysis of complex models based on stochastic processes has in recent years become a growing area This book provides a unified treatment of Bayesian analysis of models based on stochastic processes covering the main classes of stochastic processing including modeling computational inference forecasting decision making and important applied models Key features Explores Bayesian analysis of models based on stochastic processes providing a unified treatment Provides a thorough introduction for research students Computational tools to deal with complex problems are illustrated along with real life case studies Looks at inference prediction and decision making Researchers graduate and advanced undergraduate students interested in stochastic processes in fields such as statistics operations research OR engineering finance economics computer science and Bayesian analysis will benefit from reading this book With numerous applications included practitioners of OR stochastic modelling and applied statistics will also find this book useful

Mathematical Modeling for the Life Sciences Jacques Istas, 2005-10-04 Provides a wide range of mathematical models currently used in the life sciences Each model is thoroughly explained and illustrated by example Includes three appendices to allow for independent reading

Design and Analysis of Ecological Experiments Sam Scheiner, 1998-09-11 The goal of this book is to make some underutilized but potentially very useful methods in experimental design and analysis available to ecologists and to encourage better use of standard statistical techniques Ecology has become more and more an

experimental science in both basic and applied work but experiments in the field and in the laboratory often present formidable statistical difficulties Organized around providing solutions to ecological problems this book offers ways to improve the statistical aspects of conducting manipulative ecological experiments from setting them up to interpreting and reporting the results An abundance of tools including advanced approaches are made available to ecologists in step by step examples with computer code provided for common statistical packages This is an essential how to guide for the working ecologist and for graduate students preparing for research and teaching careers in the field of ecology

Hierarchical Modeling and Analysis for Spatial Data Sudipto Banerjee, 2003-12-17 Among the many uses of hierarchical modeling their application to the statistical analysis of spatial and spatio temporal data from areas such as epidemiology And environmental science has proven particularly fruitful Yet to date the few books that address the subject have been either too narrowly focused on specific aspects of spatial analysis

In and Out of Equilibrium 2 Vladas Sidoravicius, Maria Eulália Vares, 2008-11-26 This volume consists of a collection of invited articles written by some of the most distinguished probabilists most of whom have been personally responsible for advances in the various subfields of probability

Mathematical Epidemiology Fred Brauer, Pauline van den Driessche, J. Wu, 2008-04-30 Based on lecture notes of two summer schools with a mixed audience from mathematical sciences epidemiology and public health this volume offers a comprehensive introduction to basic ideas and techniques in modeling infectious diseases for the comparison of strategies to plan for an anticipated epidemic or pandemic and to deal with a disease outbreak in real time It covers detailed case studies for diseases including pandemic influenza West Nile virus and childhood diseases Models for other diseases including Severe Acute Respiratory Syndrome fox rabies and sexually transmitted infections are included as applications Its chapters are coherent and complementary independent units In order to accustom students to look at the current literature and to experience different perspectives no attempt has been made to achieve united writing style or unified notation Notes on some mathematical background calculus matrix algebra differential equations and probability have been prepared and may be downloaded at the web site of the Centre for Disease Modeling www.cdm.yorku.ca

Stochastic Hydrology and its Use in Water Resources Systems Simulation and Optimization J.B. Marco, R. Harboe, J.D. Salas, 2012-12-06 Stochastic hydrology is an essential base of water resources systems analysis due to the inherent randomness of the input and consequently of the results These results have to be incorporated in a decision making process regarding the planning and management of water systems It is through this application that stochastic hydrology finds its true meaning otherwise it becomes merely an academic exercise A set of well known specialists from both stochastic hydrology and water resources systems present a synthesis of the actual knowledge currently used in real world planning and management The book is intended for both practitioners and researchers who are willing to apply advanced approaches for incorporating hydrological randomness and uncertainty into the simulation and optimization of water resources systems abstract Stochastic hydrology is a basic tool for

water resources systems analysis due to inherent randomness of the hydrologic cycle This book contains actual techniques in use for water resources planning and management incorporating randomness into the decision making process Optimization and simulation the classical systems analysis technologies are revisited under up to date statistical hydrology findings backed by real world applications **Basics of Applied Stochastic Processes** Richard Serfozo, 2009-01-24 Stochastic processes are mathematical models of random phenomena that evolve according to prescribed dynamics Processes commonly used in applications are Markov chains in discrete and continuous time renewal and regenerative processes Poisson processes and Brownian motion This volume gives an in depth description of the structure and basic properties of these stochastic processes A main focus is on equilibrium distributions strong laws of large numbers and ordinary and functional central limit theorems for cost and performance parameters Although these results differ for various processes they have a common trait of being limit theorems for processes with regenerative increments Extensive examples and exercises show how to formulate stochastic models of systems as functions of a system's data and dynamics and how to represent and analyze cost and performance measures Topics include stochastic networks spatial and space time Poisson processes queueing reversible processes simulation Brownian approximations and varied Markovian models The technical level of the volume is between that of introductory texts that focus on highlights of applied stochastic processes and advanced texts that focus on theoretical aspects of processes

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