

Probability and its Applications

Hermann Thorisson

Coupling, Stationarity, and Regeneration



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Coupling, Stationarity, and Regeneration Hermann Thorisson, 2000-01-21 Coupling is a general method of establishing properties of random variables and processes through a joint construction on a common probability space This method has relevance to all areas of probabilistic inquiry including quantum physics self similarity relativity and queueing theory In addition to providing new developments in coupling this book also includes self contained treatments of Markov chains stationarity regeneration perfect simulation and quasi stationarity

Stability Analysis of Regenerative Queueing Models Evsey Morozov, Bart Steyaert, 2021-09-20 The stability analysis of stochastic models for telecommunication systems is an intensively studied topic The analysis is as a rule a difficult problem requiring a refined mathematical technique especially when one endeavors beyond the framework of Markovian models The primary purpose of this book is to present in a unified way research into the stability analysis of a wide variety of regenerative queueing systems It describes the theoretical foundations of this method and then shows how it works with particular models both classic ones as well as more recent models that have received attention The focus lies on an in depth and insightful mathematical explanation of the regenerative stability analysis method The unique volume can serve as a textbook for students working in these and related scientific areas The material is also of interest to engineers working in telecommunications field who may be faced with the problem of stability of queueing systems

Applied Probability and Stochastic Processes V. C. Joshua, S. R. S. Varadhan, Vladimir M. Vishnevsky, 2020-08-29 This book gathers selected papers presented at the International Conference on Advances in Applied Probability and Stochastic Processes held at CMS College Kerala India on 7 10 January 2019 It showcases high quality research conducted in the field of applied probability and stochastic processes by focusing on techniques for the modelling and analysis of systems evolving with time Further it discusses the applications of stochastic modelling in queueing theory reliability inventory financial mathematics operations research and more This book is intended for a broad audience ranging from researchers interested in applied probability stochastic modelling with reference to queueing theory inventory and reliability to those working in industries such as communication and computer networks distributed information systems next generation communication systems intelligent transportation networks and financial markets

From Markov Chains To Non-equilibrium Particle Systems (2nd Edition) Mu-fa Chen, 2004-03-23 This book is representative of the work of Chinese probabilists on probability theory and its applications in physics It presents a unique treatment of general Markov jump processes uniqueness various types of ergodicity Markovian couplings reversibility spectral gap etc It also deals with a typical class of non equilibrium particle systems including the typical Schl gl model taken from statistical physics The constructions ergodicity and phase transitions for this class of Markov interacting particle systems namely reaction diffusion processes are presented In this new edition a large part of the text has been updated and two and a half chapters have been rewritten The book is self contained and can be used in a course on stochastic processes

for graduate students *Elements of Queueing Theory* Francois Baccelli, Pierre Bremaud, 2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two contradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the explicit results have been obtained when specific assumptions Markov renewal are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be more meaningful to readers who already studied the classical Markovian approach In and Out of Equilibrium Vladas Sidoravicius, 2012-12-06 For more than two decades percolation theory random walks interacting particle systems and topics related to statistical mechanics have experienced intense growth In the last several years especially remarkable progress has been made in a number of directions such as Wulff constructions above two dimensions for percolation Potts and Ising models classification of random walks in random environments better understanding of fluctuations in two dimensional growth processes the introduction and remarkable uses of the Stochastic Loewner Equation the rigorous derivation of exact intersection exponents for planar Brownian motion and finally the proof of conformal invariance for critical percolation scaling limits on the triangular lattice It was thus a fortuitous time to bring together researchers including many personally responsible for these advances in the framework of the IVth Brazilian School of Probability held at Mambucaba on August 14-19 2000 This School first envisioned and organized by IMPA's probability group in 1997 has since developed into an annual meeting with an almost constant format it usually offers three advanced courses delivered by prominent scientists combined with a high level conference This volume contains invited articles associated with that meeting and we hope it will provide the reader with an accurate impression regarding the current state of affairs in these important fields of probability theory *Stochastic processes with applications in the natural sciences* Kulik, Alexei, Valleriani, Angelo, Roelly, Sylvie, 2017 The interdisciplinary workshop STOCHASTIC PROCESSES WITH APPLICATIONS IN THE NATURAL SCIENCES was held in Bogot at Universidad de los Andes from December 5 to December 9 2016 It brought together researchers from Colombia Germany France Italy Ukraine who communicated recent progress in the mathematical research related to stochastic processes with application in biophysics The present volume collects three of the four courses held at this meeting by Angelo Valleriani Sylvie Roelly and Alexei Kulik A particular aim of this collection is to inspire young scientists in setting up research goals within the wide scope

of fields represented in this volume An Introduction to the Theory of Point Processes D.J. Daley, David Vere-Jones, 2007-11-12 This is the second volume of the reworked second edition of a key work on Point Process Theory Fully revised and updated by the authors who have reworked their 1988 first edition it brings together the basic theory of random measures and point processes in a unified setting and continues with the more theoretical topics of the first edition limit theorems ergodic theory Palm theory and evolutionary behaviour via martingales and conditional intensity The very substantial new material in this second volume includes expanded discussions of marked point processes convergence to equilibrium and the structure of spatial point processes Foundations of Modern Probability Olav Kallenberg, 2002-01-08 The first edition of this single volume on the theory of probability has become a highly praised standard reference for many areas of probability theory Chapters from the first edition have been revised and corrected and this edition contains four new chapters New material covered includes multivariate and ratio ergodic theorems shift coupling Palm distributions Harris recurrence invariant measures and strong and weak ergodicity *Measure-Valued Branching Markov Processes* Zenghu Li, 2010-11-10 Measure valued branching processes arise as high density limits of branching particle systems The Dawson Watanabe superprocess is a special class of those The author constructs superprocesses with Borel right underlying motions and general branching mechanisms and shows the existence of their Borel right realizations He then uses transformations to derive the existence and regularity of several different forms of the superprocesses This treatment simplifies the constructions and gives useful perspectives Martingale problems of superprocesses are discussed under Feller type assumptions The most important feature of the book is the systematic treatment of immigration superprocesses and generalized Ornstein Uhlenbeck processes based on skew convolution semigroups The volume addresses researchers in measure valued processes branching processes stochastic analysis biological and genetic models and graduate students in probability theory and stochastic processes **Feynman-Kac Formulae** Pierre Del Moral, 2012-12-06 The central theme of this book concerns Feynman Kac path distributions interacting particle systems and genealogical tree based models This recent theory has been stimulated from different directions including biology physics probability and statistics as well as from many branches in engineering science such as signal processing telecommunications and network analysis Over the last decade this subject has matured in ways that make it more complete and beautiful to learn and to use The objective of this book is to provide a detailed and self contained discussion on these connections and the different aspects of this subject Although particle methods and Feynman Kac models owe their origins to physics and statistical mechanics particularly to the kinetic theory of fluid and gases this book can be read without any specific knowledge in these fields I have tried to make this book accessible for senior undergraduate students having some familiarity with the theory of stochastic processes to advanced postgraduate students as well as researchers and engineers in mathematics statistics physics biology and engineering I have also tried to give an expose of the modern mathematical theory that is useful for the analysis of the

asymptotic behavior of Feynman Kac and particle models *Séminaire de Probabilités XLIII* Catherine Donati Martin, Antoine Lejay, Alain Rouault, 2010-10-28 This is a new volume of the Séminaire de Probabilités which is now in its 43rd year Following the tradition this volume contains about 20 original research and survey articles on topics related to stochastic analysis It contains an advanced course of J Picard on the representation formulae for fractional Brownian motion The regular chapters cover a wide range of themes such as stochastic calculus and stochastic differential equations stochastic differential geometry filtrations analysis on Wiener space random matrices and free probability as well as mathematical finance Some of the contributions were presented at the Journées de Probabilités held in Poitiers in June 2009

Workshop on Branching Processes and Their Applications Miguel González, Inés M. Puerto, Rodrigo Martínez, Manuel Molina, Manuel Mota, Alfonso Ramos, 2010-03-02 One of the charms of mathematics is the contrast between its generality and its applicability to concrete even everyday problems Branching processes are typical in this Their niche of mathematics is the abstract pattern of reproduction sets of individuals changing size and composition through their members reproducing in other words what Plato might have called the pure idea behind demography population biology cell kinetics molecular replication or nuclear fission had he known these scientific fields Even in the performance of algorithms for sorting and classification there is an inkling of the same pattern In special cases general properties of the abstract ideal then interact with the physical or biological or whatever properties at hand But the population or branching pattern is strong it tends to dominate and here lies the reason for the extreme usefulness of branching processes in diverse applications Branching is a clean and beautiful mathematical pattern with an intellectually challenging intrinsic structure and it pervades the phenomena it underlies

Random Measures, Theory and Applications Olav Kallenberg, 2017-04-12 Offering the first comprehensive treatment of the theory of random measures this book has a very broad scope ranging from basic properties of Poisson and related processes to the modern theories of convergence stationarity Palm measures conditioning and compensation The three large final chapters focus on applications within the areas of stochastic geometry excursion theory and branching processes Although this theory plays a fundamental role in most areas of modern probability much of it including the most basic material has previously been available only in scores of journal articles The book is primarily directed towards researchers and advanced graduate students in stochastic processes and related areas

Eigenvalues, Inequalities, and Ergodic Theory Mu-Fa Chen, 2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are

introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research Stochastic and Integral Geometry Rolf Schneider,Wolfgang Weil,2008-09-08 Stochastic geometry deals with models for random geometric structures Its early beginnings are found in playful geometric probability questions and it has vigorously developed during recent decades when an increasing number of real world applications in various sciences required solid mathematical foundations Integral geometry studies geometric mean values with respect to invariant measures and is therefore the appropriate tool for the investigation of random geometric structures that exhibit invariance under translations or motions Stochastic and Integral Geometry provides the mathematically oriented reader with a rigorous and detailed introduction to the basic stationary models used in stochastic geometry random sets point processes random mosaics and to the integral geometry that is needed for their investigation The interplay between both disciplines is demonstrated by various fundamental results A chapter on selected problems about geometric probabilities and an outlook to non stationary models are included and much additional information is given in the section notes Perturbed Semi-Markov Type Processes II Dmitrii Silvestrov,2022-03-21 This book is the second volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The second volume presents a complete classification of ergodic theorems for alternating regenerative processes including more than twenty five such theorems The text addresses new asymptotic recurrent algorithms of phase space reduction for multi alternating regenerative processes modulating by regularly and singularly perturbed finite semi Markov processes It also features a new study of super long long and short time ergodic theorems for these processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications *Distributed Computer and Communication Networks* Vladimir M. Vishnevskiy,Konstantin E. Samouylov,Dmitry V. Kozyrev,2019-12-18 This book constitutes the refereed proceedings of the 22nd International Conference on Distributed and Computer and Communication Networks DCCN 2019 held in Moscow Russia in September 2019 The 50 full papers and 2 short papers were carefully reviewed and selected from 174 submissions The papers cover the following topics Computer and Communication Networks and Technologies Analytical Modeling of Distributed Systems and Distributed Systems Applications Markov Chains and Mixing Times David A. Levin,Yuval Peres,2017-10-31 This book is an introduction to the modern theory of Markov chains whose goal is to determine the rate of convergence to the stationary distribution as a function of state space size and geometry This topic has important connections to combinatorics statistical physics and theoretical computer science Many of the techniques presented originate in these disciplines The central tools for estimating convergence times including coupling

strong stationary times and spectral methods are developed The authors discuss many examples including card shuffling and the Ising model from statistical mechanics and present the connection of random walks to electrical networks and apply it to estimate hitting and cover times The first edition has been used in courses in mathematics and computer science departments of numerous universities The second edition features three new chapters on monotone chains the exclusion process and stationary times and also includes smaller additions and corrections throughout Updated notes at the end of each chapter inform the reader of recent research developments

Lectures on the Poisson Process Günter Last, Mathew Penrose, 2017-10-26 A modern introduction to the Poisson process with general point processes and random measures and applications to stochastic geometry

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