STOCHASTIC MODELLING AND APPLIED PROBABILITY

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Sophia L. Kalpazidou

Cycle Representations of Markov Processes

Second Edition

Springer

Cycle Representations Of Markov Processes

Da-Quan Jiang,Donghua Jiang

Cycle Representations Of Markov Processes:

Cycle Representations of Markov Processes Sophia L. Kalpazidou,2013-06-29 This book provides new insight into Markovian dependence via the cycle decompositions It presents a systematic account of a class of stochastic processes known as cycle or circuit processes so called because they may be defined by directed cycles An important application of this approach is the insight it provides to electrical networks and the duality principle of networks This expanded second edition adds new advances which reveal wide ranging interpretations of cycle representations such as homologic decompositions orthogonality equations Fourier series semigroup equations and disintegration of measures The text includes chapter summaries as well as a number of detailed illustrations **Stochastic Processes and Related Topics** Ioannis Karatzas,Balram Rajput,Murad S. Taqqu,2012-12-06 In the last twenty years extensive research has been devoted to a better understanding of the stable and other closely related infinitely divisible mod els Stamatis Cambanis a distinguished educator and researcher played a special leadership role in the development of these research efforts particu larly related to stable processes from the early seventies until his untimely death in April 95 This commemorative volume consists of a collection of research articles devoted to reviewing the state of the art of this and other rapidly developing research and to explore new directions of research in these fields The volume is a tribute to the Life and Work of Stamatis by his students friends and colleagues whose personal and professional lives he has deeply touched through his generous insights and dedication to his profession Before the idea of this volume was conceived two conferences were held in the memory of Stamatis The first was organized by the University of Athens and the Athens University of Economics and was held in Athens during December 18 19 1995 The second was a significant part of a Spe cial IMS meeting held at the campus of the University of North Carolina at Chapel Hill during October 17 19 1996 It is the selfless effort of sev eral people that brought about these conferences We believe that this is an appropriate place to acknowledge their effort and on behalf of all the participants we extend sincere thanks to all these persons Probability Theory and Mathematical Statistics B. Grigelionis,J. Kubilius,V. Paulauskas,H. Pragarauskas,R. Rudzkis,V. Statulevičius,2020-05-05 No detailed description available for Probability Theory and Mathematical Statistics Mathematical Analysis and Applications Themistocles M. Rassias,Panos M. Pardalos,2019-12-12 An international community of experts scientists comprise the research and survey contributions in this volume which covers a broad spectrum of areas in which analysis plays a central role Contributions discuss theory and problems in real and complex analysis functional analysis approximation theory operator theory analytic inequalities the Radon transform nonlinear analysis and various applications of interdisciplinary research some are also devoted to specific applications such as the three body problem finite element analysis in fluid mechanics algorithms for difference of monotone operators a vibrational approach to a financial problem and more This volume is useful to graduate students and researchers working in mathematics physics engineering and economics **Optimization, Discrete Mathematics and Applications to Data**

Sciences Ashkan Nikeghbali,Panos M. Pardalos,Michael Th. Rassias,2025-01-08 This book delves into the dynamic intersection of optimization and discrete mathematics offering a comprehensive exploration of their applications in data sciences Through a collection of high quality papers readers will gain insights into cutting edge research and methodologies that address complex problems across a wide array of topics The chapters cover an impressive range of subjects including advances in the study of polynomials combinatorial identities and global optimization algorithms Readers will encounter innovative approaches to predictive models for non performing loans rainbow greedy matching algorithms and the cost of detection in interaction testing The book also examines critical issues such as demand aggregation mid term energy planning and minimum cost energy flow Contributions from expert authors provide a deep dive into multilevel low rank matrices the protection of medical image authenticity and the mathematical intricacies of the Braess paradox This volume invites readers to explore diverse perspectives and theoretical insights that are both practical and forward thinking This publication is an invaluable resource for graduate students and advanced researchers in the fields of optimization and discrete mathematics It is particularly beneficial for those interested in their applications within data sciences Academics across these disciplines will find the book s content relevant to their work while practitioners seeking to apply these concepts in industry will appreciate its practical case studies Whether you are a scholar or a professional this book offers a wealth of knowledge that bridges theory with real world applications **Probability Theory and Mathematical Statistics** Bronius Grigelionis,1994-01-01 This Proceedings volume contains a selection of invited and other papers by international scientists which were presented at the VIth International Vilnius Conference on Probability Theory and Mathematical Statistics held in Vilnius Lithuania 28 June 3 July 1993 The main topics of the conference were limit theorems stochastic analysis and stochastic physics quantum probability theory statistics change detection in random processes and probabilistic number theory *Mathematical Theory of Nonequilibrium Steady States* Da-Quan Jiang,Donghua Jiang,2004 Abstracts of Communications ,1998 *Knowledge Representation for Health-Care* David Riano Ramos,Annette ten Teije,Silvia Miksch,Mor Peleg,2011-01-27 This book constitutes the proceedings of the KR4HC 2010 workshop held at ECAI in Lisbon Portugal in August 2010 The 11 extended papers presented were carefully reviewed and selected from 19 submissions The papers cover topics like ontologies patient data records and guidelines and clinical practice guidelines *Statistics of Random Processes* Robert S. Liptser,Albert N. Shiryaev,2013-04-17 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions as semimartingale stochastic integral with respect to semimartingale the ItO formula for semimartingales etc At that time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer

decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and It type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes **Statistics of Random Processes II** Robert S. Liptser,Albert N. Shiryaev,2013-03-14 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions as semimartingale stochastic integral with respect to semimartingale the Ito formula for semimartingales etc At that time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and ItO type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes **Stochastic Networks and Queues** Philippe Robert,2013-04-17 Queues and stochastic networks are analyzed in this book with purely probabilistic methods The purpose of these lectures is to show that general results from Markov processes martingales or ergodic theory can be used directly to study the corresponding stochastic processes Recent developments have shown that instead of having ad hoc methods a better understanding of fundamental results on stochastic processes is crucial to study the complex behavior of stochastic networks In this book various aspects of these stochastic models are investigated in depth in an elementary way Existence of equilibrium characterization of stationary regimes transient behaviors rare events hitting times and critical regimes etc A simple presentation of stationary point processes and Palm measures is given Scaling methods and functional limit theorems are a major theme of this book In particular a complete chapter is devoted to fluid limits of Markov processes **Two-Scale Stochastic Systems** Yuri Kabanov,Sergei Pergamenshchikov,2013-04-17 Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour

of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation **Stochastic Simulation: Algorithms and Analysis** Søren Asmussen,Peter W. Glynn,2007-07-14 Sampling based computational methods have become a fundamental part of the numerical toolset of practitioners and researchers across an enormous number of different applied domains and academic disciplines This book provides a broad treatment of such sampling based methods as well as accompanying mathematical analysis of the convergence properties of the methods discussed The reach of the ideas is illustrated by discussing a wide range of applications and the models that have found wide usage Given the wide range of examples exercises and applications students practitioners and researchers in probability statistics operations research economics finance engineering as well as biology and chemistry and physics will find the book of value Stochastic Integration and Differential Equations Philip Protter,2013-12-21 It has been 15 years since the first edition of Stochastic Integration and Differential Equations A New Approach appeared and in those years many other texts on the same subject have been published often with connections to applications especially mathematical finance Yet in spite of the apparent simplicity of approach none of these books has used the functional analytic method of presenting semimartingales and stochastic integration Thus a 2nd edition seems worthwhile and timely though it is no longer appropriate to call it a new approach The new edition has several significant changes most prominently the addition of exercises for solution These are intended to supplement the text but lemmas needed in a proof are never relegated to the exercises Many of the exercises have been tested by graduate students at Purdue and Cornell Universities Chapter 3 has been completely redone with a new more intuitive and simultaneously elementary proof of the fundamental Doob Meyer decomposition theorem the more general version of the Girsanov theorem due to Lenglart the Kazamaki Novikov criteria for exponential local martingales to be martingales and a modern treatment of compensators Chapter 4 treats sigma martingales important in finance theory and gives a more comprehensive treatment of martingale representation including both the Jacod Yor theory and Emery s examples of martingales that actually have martingale representation thus going beyond the

standard cases of Brownian motion and the compensated Poisson process New topics added include an introduction to the theory of the expansion of filtrations a treatment of the Fefferman martingale inequality and that the dual space of the martingale space H 1 can be identified with BMO martingales Solutions to selected exercises are available at the web site of the author with current URL http www orie cornell edu protter books html Numerical Solution of Stochastic Differential Equations Peter E. Kloeden,Eckhard Platen,2013-04-17 The aim of this book is to provide an accessible introduction to stochastic differ ential equations and their applications together with a systematic presentation of methods available for their numerical solution During the past decade there has been an accelerating interest in the de velopment of numerical methods for stochastic differential equations SDEs This activity has been as strong in the engineering and physical sciences as it has in mathematics resulting inevitably in some duplication of effort due to an unfamiliarity with the developments in other disciplines Much of the reported work has been motivated by the need to solve particular types of problems for which even more so than in the deterministic context specific methods are required The treatment has often been heuristic and ad hoc in character Nevertheless there are underlying principles present in many of the papers an understanding of which will enable one to develop or apply appropriate numerical schemes for particular problems or classes of problems *Monte Carlo Methods in Financial Engineering* Paul Glasserman,2013-03-09 Monte Carlo simulation has become an essential tool in the pricing of derivative securities and in risk management These applications have in turn stimulated research into new Monte Carlo methods and renewed interest in some older techniques This book develops the use of Monte Carlo methods in finance and it also uses simulation as a vehicle for presenting models and ideas from financial engineering It divides roughly into three parts The first part develops the fundamentals of Monte Carlo methods the foundations of derivatives pricing and the implementation of several of the most important models used in financial engineering The next part describes techniques for improving simulation accuracy and efficiency The final third of the book addresses special topics estimating price sensitivities valuing American options and measuring market risk and credit risk in financial portfolios The most important prerequisite is familiarity with the mathematical tools used to specify and analyze continuous time models in finance in particular the key ideas of stochastic calculus Prior exposure to the basic principles of option pricing is useful but not essential The book is aimed at graduate students in financial engineering researchers in Monte Carlo simulation and practitioners implementing models in industry Mathematical Reviews 2004 this book is very comprehensive up to date and useful tool for those who are interested in implementing Monte Carlo methods in a financial context

Information-Spectrum Methods in Information Theory Te Sun Han,2013-04-18 From the reviews This book nicely complements the existing literature on information and coding theory by concentrating on arbitrary nonstationary and or nonergodic sources and channels with arbitrarily large alphabets Even with such generality the authors have managed to successfully reach a highly unconventional but very fertile exposition rendering new insights into many problems

MATHEMATICAL REVIEWS *Numerical Methods for Stochastic Control Problems in Continuous Time* Harold Kushner,Paul G. Dupuis,2013-11-27 Changes in the second edition The second edition differs from the first in that there is a full development of problems where the variance of the diffusion term and the jump distribution can be controlled Also a great deal of new material concerning deterministic problems has been added including very efficient algorithms for a class of problems of wide current interest This book is concerned with numerical methods for stochastic control and optimal stochastic control problems The random process models of the controlled or uncontrolled stochastic systems are either diffusions or jump diffusions Stochastic control is a very active area of research and new problem formulations and sometimes surprising applications appear regu larly We have chosen forms of the models which cover the great bulk of the formulations of the continuous time stochastic control problems which have appeared to date The standard formats are covered but much emphasis is given to the newer and less well known formulations The controlled process might be either stopped or absorbed on leaving a constraint set or upon first hitting a target set or it might be reflected or projected from the boundary of a constraining set In some of the more recent applications of the reflecting boundary problem for example the so called heavy traffic approximation problems the directions of reflection are actually discontin uous In general the control might be representable as a bounded function or it might be of the so called impulsive or singular control types

Elements of Queueing Theory Francois Baccelli,Pierre Bremaud,2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two con tradictory 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 re newal 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

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