C.C. Heyde (Editor)

Branching Processes

Proceedings of the First World Congress

Branching Processes Proceedings Of The First World Congress

Constantine Gatsonis,James S. Hodges,Robert E. Kaas,Nozer D. Singpurwalla

Branching Processes Proceedings Of The First World Congress:

Branching Processes C.C. Heyde,2012-12-06 This volume presents the edited proceedings of the First World Congress on Branching Processes The contributions present new research and surveys of the current research activity in this field As a result all those undertaking research in the subject will find this a timely and high quality volume to have on their shelves

Classical and Modern Branching Processes Krishna B. Athreya,Peter Jagers,2012-12-06 This IMA Volume in Mathematics and its Applications CLASSICAL AND MODERN BRANCHING PROCESSES is based on the proceedings with the same title and was an integral part of the 1993 94 IMA program on Emerging Applications of Probability We would like to thank Krishna B Athreya and Peter J agers for their hard work in organizing this meeting and in editing the proceedings We also take this opportunity to thank the National Science Foundation the Army Research Office and the National Security Agency whose financial support made this workshop possible A vner Friedman Robert Gulliver v PREFACE The IMA workshop on Classical and Modern Branching Processes was held during June 13 171994 as part of the IMA year on Emerging Appli cations of Probability The organizers of the year long program identified branching processes as one of the active areas in which a workshop should be held Krish na B Athreya and Peter Jagers were asked to organize this The topics covered by the workshop could broadly be divided into the following areas 1 Tree structures and branching processes 2 Branching random walks 3 Measure valued branching processes 4 Branching with dependence 5 Large deviations in branching processes 6 Classical branching processes *Branching Processes in Biology* Marek Kimmel,David E. Axelrod,2002-05-10 Biological examples of branching processes from molecular and cellular biology are introduced in this volume as well as from the fields of human evolution and medicine It will interest scientists who work in quantitative modeling of biological systems particularly probabilists mathematical biologists and others 54 illustrations *Controlled Branching Processes* Miguel González Velasco,Inés María Del Puerto García,George Petrov Yanev,2018-03-13 The purpose of this book is to provide a comprehensive discussion of the available results for discrete time branching processes with random control functions The independence of individuals reproduction is a fundamental assumption in the classical branching processes Alternatively the controlled branching processes CBPs allow the number of reproductive individuals in one generation to decrease or increase depending on the size of the previous generation Generating a wide range of behaviors the CBPs have been successfully used as modeling tools in diverse areas of applications *Athens Conference on Applied Probability and Time Series Analysis* C.C. Heyde,Yu.V. Prohorov,Ronald Pyke,S.T. Rachev,2012-12-06 The Athens Conference on Applied Probability and Time Series in 1995 brought together researchers from across the world The published papers appear in two volumes Volume I includes papers on applied probability in Honor of J M Gani The topics include probability and probabilistic methods in recursive algorithms and stochastic models Markov and other stochastic models such as Markov chains branching processes and semi Markov systems biomathematical and genetic models epidemilogical models including S I R Susceptible Infective

Removal household and AIDS epidemics financial models for option pricing and optimization problems random walks queues and their waiting times and spatial models for earthquakes and inference on spatial models **Monte Carlo and Quasi-Monte Carlo Methods 1996** Harald Niederreiter,1998 Monte Carlo methods are numerical methods based on random sampling and quasi Monte Carlo methods are their deterministic versions This volume contains the refereed proceedings of the Second International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at the University of Salzburg Austria from July 9 12 1996 The conference was a forum for recent progress in the theory and the applications of these methods The topics covered in this volume range from theoretical issues in Monte Carlo and simulation methods low discrepancy point sets and sequences lattice rules and pseudorandom number generation to applications such as numerical integration numerical linear algebra integral equations binary search global optimization computational physics mathematical finance and computer graphics These proceedings will be of interest to graduate students and researchers in Monte Carlo and quasi Monte Carlo methods to numerical analysts and to practitioners of simulation methods   Smoothness Priors Analysis of Time Series Genshiro Kitagawa,Will Gersch,1996-08-09 Smoothness Priors Analysis of Time Series addresses some of the problems of modeling stationary and nonstationary time series primarily from a Bayesian stochastic regression smoothness priors state space point of view Prior distributions on model coefficients are parametrized by hyperparameters Maximizing the likelihood of a small number of hyperparameters permits the robust modeling of a time series with relatively complex structure and a very large number of implicitly inferred parameters The critical statistical ideas in smoothness priors are the likelihood of the Bayesian model and the use of likelihood as a measure of the goodness of fit of the model The emphasis is on a general state space approach in which the recursive conditional distributions for prediction filtering and smoothing are realized using a variety of nonstandard methods including numerical integration a Gaussian mixture distribution two filter smoothing formula and a Monte Carlo particle path tracing method in which the distributions are approximated by many realizations The methods are applicable for modeling time series with complex structures   **Stochastic Models** Donald Andrew Dawson,Luis G. Gorostiza,B. Gail Ivanoff,2000 This book presents the refereed proceedings of the International Conference on Stochastic Models held in Ottawa ON Canada in honor of Professor Donald A Dawson Contributions to the volume were written by students and colleagues of Professor Dawson many of whom are eminent researchers in their own right A main theme of the book is the development and study of the Dawson Watanabe superprocess a fundamental building block in modelling interaction particle systems undergoing reproduction and movement The volume also contains an excellent review article by Professor Dawson and a complete list of his work This comprehensive work offers a wide assortment of articles on Markov processes branching processes mathematical finance filtering queueing networks time series and statistics It should be of interest to a broad mathematical audience   Bioinspired Models of Network, Information, and Computing Systems Yezekael Hayel,Emma Hart,Rachid

El-Azouzi,Iacopo Carrera,Eitan Altman,2010-05-19 This volume of LNICST is a collection of the papers of the 4th International Conference on Bio Inspired Models of Network Information and Computing Systems Bionetics The event took place in the medieval city of Avignon known also as the City of the Popes during December 9 to 11 2009 Bionetics main objective is to bring b inspired paradigms into computer engineereing and networking and to enhance the fruitful interactions between these fields and biology The program of the conference indeed includes applications of various paradigms that have their origin in biology population dynamics branching processes ant c ony optimization The proceedings include 19 papers covering a broad range of portant issues in areas related to bio inspired technologies They correspond to pr entations at 6 technical sessions Four papers correspond to an invited session on the Epidemic type forwarding in DTNs sparse mobile ad hoc wireless networks org ized by Dr Francesco De Pellegrini Italy CREATE NET The following 9 papers selected out of 15 submissions correspond to contributions to regular sessions on Bio inspired security Bio Inspired Networking Bioinspired algorithms and software systems The remaining 6 papers selected out of a total of 9 submissions are de cated to work in progress For each paper we have provided at least two independent reviews most of which were offered by members of the TPC   *Case Studies in Bayesian Statistics, Volume II* Constantine Gatsonis,James S. Hodges,Robert E. Kaas,Nozer D. Singpurwalla,2012-12-06 Like its predecessor this second volume presents detailed applications of Bayesian statistical analysis each of which emphasizes the scientific context of the problems it attempts to solve The emphasis of this volume is on biomedical applications These papers were presented at a workshop at Carnegie Mellon University in 1993   Indirect Estimators in U.S. Federal Programs Wesley L. Schaible,2013-11-11 In 1991 a subcommittee of the Federal Committee on Statistical Methodology met to document the use of indirect estimators that is estimators which use data drawn from a domain or time different from the domain or time for which an estimate is required This volume comprises the eight reports which describe the use of indirect estimators and they are based on case studies from a variety of federal programs As a result many researchers will find this book provides a valuable survey of how indirect estimators are used in practice and which addresses some of the pitfalls of these methods   **Non-Regular Statistical Estimation** Masafumi Akahira,Kei Takeuchi,2012-12-06 In order to obtain many of the classical results in the theory of statistical estimation it is usual to impose regularity conditions on the distributions under consideration In small sample and large sample theories of estimation there are well established sets of regularity conditions and it is worth while to examine what may follow if any one of these regularity conditions fail to hold Non regular estimation literally means the theory of statistical estimation when some or other of the regularity conditions fail to hold In this monograph the authors present a systematic study of the meaning and implications of regularity conditions and show how the relaxation of such conditions can often lead to surprising conclusions Their emphasis is on considering small sample results and to show how pathological examples may be considered in this broader framework   *Case Studies in Bayesian Statistics* Constantine Gatsonis,Robert E. Kass,Bradley Carlin,Alicia

Carriquiry,A. Gelman,Isabella Verdinelli,Mike West,2012-12-06 The 4th Workshop on Case Studies in Bayesian Statistics was held at the Car negie Mellon University campus on September 27 28 1997 As in the past the workshop featured both invited and contributed case studies The former were presented and discussed in detail while the latter were presented in poster format This volume contains the four invited case studies with the accompanying discus sion as well as nine contributed papers selected by a refereeing process While most of the case studies in the volume come from biomedical research the reader will also find studies in environmental science and marketing research INVITED PAPERS In Modeling Customer Survey Data Linda A Clark William S Cleveland Lorraine Denby and Chuanhai LiD use hierarchical modeling with time series components in for customer value analysis CVA data from Lucent Technologies The data were derived from surveys of customers of the company and its competi tors designed to assess relative performance on a spectrum of issues including product and service quality and pricing The model provides a full description of the CVA data with random location and scale effects for survey respondents and longitudinal company effects for each attribute In addition to assessing the performance of specific companies the model allows the empirical exploration of the conceptual basis of consumer value analysis The authors place special em phasis on graphical displays for this complex multivariate set of data and include a wealth of such plots in the paper **Case Studies in Environmental Statistics** Douglas Nychka,Walter W. Piegorsch,Lawrence H. Cox,2012-12-06 This book offers a set of case studies exemplifying the broad range of statis tical science used in environmental studies and application The case studies can be used for graduate courses in environmental statistics as a resource for courses in statistics using genuine examples to illustrate statistical methodol ogy and theory and for courses in environmental science Not only are these studies valuable for teaching about an essential cross disciplinary activity but they can also be used to spur new research along directions exposed in these examples The studies reported here resulted from a program of research carried on by the National Institute of Statistical Sciences NISS during the years 1992 1996 NISS was created in 1991 as an initiative of the national statistics or ganizations with the mission to renew and focus efforts of statistical science on important cross disciplinary problems One of NISS first projects was a cooperative research effort with the U S Environmental Protection Agency EPA on problems of great interest to environmental science and regulation surely one of today s most important cross disciplinary activities With the support and encouragement of Gary Foley Director of the then U S EPA Atmospheric Research and Exposure Assessment Laboratory a project and a research team were assembled by NISS that pursued a program which produced a set of results and products from which this book was drawn *Discretization and MCMC Convergence Assessment* Christian P. Robert,2012-12-06 The exponential increase in the use of MCMC methods and the corre sponding applications in domains of even higher complexity have caused a growing concern about the available convergence assessment methods and the realization that some of these methods were not reliable enough for all purpose analyses Some researchers have mainly focussed on the con vergence to stationarity and the

estimation of rates of convergence in rela tion with the eigenvalues of the transition kernel This monograph adopts a different perspective by developing supposedly practical devices to assess the mixing behaviour of the chain under study and more particularly it proposes methods based on finite state space Markov chains which are obtained either through a discretization of the original Markov chain or through a duality principle relating a continuous state space Markov chain to another finite Markov chain as in missing data or latent variable models The motivation for the choice of finite state spaces is that although the resulting control is cruder in the sense that it can often monitor con vergence for the discretized version alone it is also much stricter than alternative methods since the tools available for finite Markov chains are universal and the resulting transition matrix can be estimated more accu rately Moreover while some setups impose a fixed finite state space other allow for possible refinements in the discretization level and for consecutive improvements in the convergence monitoring **Random and Quasi-Random Point Sets** Peter Hellekalek,Gerhard Larcher,1998-10-09 This book sumarizes recent theoretical and practical developments The generation and the assessment of pseudo and quasi random point sets is one of the basic tasks of applied mathematics and statistics with implications for Monte Carlo methods stochastic simulation and applied statistics They are also of strong theoretical interest with applications to algebraic geometry metric number theory probability theory and cryptology **Bilinear Forms and Zonal Polynomials** Arak M. Mathai,Serge B. Provost,Takesi Hayakawa,2012-12-06 The book deals with bilinear forms in real random vectors and their generalizations as well as zonal polynomials and their applications in handling generalized quadratic and bilinear forms The book is mostly self contained It starts from basic principles and brings the readers to the current research level in these areas It is developed with detailed proofs and illustrative examples for easy readability and self study Several exercises are proposed at the end of the chapters The complicated topic of zonal polynomials is explained in detail in this book The book concentrates on the theoretical developments in all the topics covered Some applications are pointed out but no detailed application to any particular field is attempted This book can be used as a textbook for a one semester graduate course on quadratic and bilinear forms and or on zonal polynomials It is hoped that this book will be a valuable reference source for graduate students and research workers in the areas of mathematical statistics quadratic and bilinear forms and their generalizations zonal polynomials invariant polynomials and related topics and will benefit statisticians mathematicians and other theoretical and applied scientists who use any of the above topics in their areas Chapter 1 gives the preliminaries needed in later chapters including some Jacobians of matrix transformations Chapter 2 is devoted to bilinear forms in Gaussian real ran dom vectors their properties and techniques specially developed to deal with bilinear forms where the standard methods for handling quadratic forms become complicated **Bilinear Stochastic Models and Related Problems of Nonlinear Time Series Analysis** György Terdik,2012-12-06 Ninety percent of inspiration is perspiration 31 The Wiener approach to nonlinear stochastic systems 146 permits the representation of single valued systems with memory for which a small per

turbation of the input produces a small perturbation of the output The Wiener functional series representation contains many transfer functions to describe entirely the input output connections Although theoretically these representations are elegant in practice it is not feasible to estimate all the finite order transfer functions or the kernels from a finite sam ple One of the most important classes of stochastic systems especially from a statistical point of view is the case when all the transfer functions are determined by finitely many parameters Therefore one has to seek a finite parameter nonlinear model which can adequately represent non linearity in a series Among the special classes of nonlinear models that have been studied are the bilinear processes which have found applica tions both in econometrics and control theory see for example Granger and Andersen 43 and Ruberti et al 4 These bilinear processes are de fined to be linear in both input and output only when either the input or output are fixed The bilinear model was introduced by Granger and Andersen 43 and Subba Rao 118 119 Terdik 126 gave the solution of xii a lower triangular bilinear model in terms of multiple Wiener It integrals and gave a sufficient condition for the second order stationarity An impor tant *Bayesian Learning for Neural Networks* Radford M. Neal,2012-12-06 Artificial neural networks are widely used as flexible models for classification and regression applications but questions remain about how the power of these models can be safely exploited when training data is limited This book demonstrates how Bayesian methods allow complex neural network models to be used without fear of the overfitting that can occur with traditional training methods Insight into the nature of these complex Bayesian models is provided by a theoretical investigation of the priors over functions that underlie them A practical implementation of Bayesian neural network learning using Markov chain Monte Carlo methods is also described and software for it is freely available over the Internet Presupposing only basic knowledge of probability and statistics this book should be of interest to researchers in statistics engineering and artificial intelligence Branching Processes and Their Applications Inés M. del Puerto,Miguel González,Cristina Gutiérrez,Rodrigo Martínez,Carmen Minuesa,Manuel Molina,Manuel Mota,Alfonso Ramos,2016-09-06 This volume gathers papers originally presented at the 3rd Workshop on Branching Processes and their Applications WBPA15 which was held from 7 to 10 April 2015 in Badajoz Spain http branching unex es wbpa15 index htm The papers address a broad range of theoretical and practical aspects of branching process theory Further they amply demonstrate that the theoretical research in this area remains vital and topical as well as the relevance of branching concepts in the development of theoretical approaches to solving new problems in applied fields such as Epidemiology Biology Genetics and of course Population Dynamics The topics covered can broadly be classified into the following areas 1 Coalescent Branching Processes 2 Branching Random Walks 3 Population Growth Models in Varying and Random Environments 4 Size Density Resource Dependent Branching Models 5 Age Dependent Branching Models 6 Special Branching Models 7 Applications in Epidemiology 8 Applications in Biology and Genetics Offering a valuable reference guide to contemporary branching process theory the book also explores many open problems paving the way for future research

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