

Branching Processes

D N Shanbhag, Calyampudi Radhakrishna Rao

Branching Processes:

Branching Processes Krishna B. Athreya, Peter E. Ney, 2012-12-06 The purpose of this book is to give a unified treatment of the limit theory of branching processes Since the publication of the important book of T E Harris Theory of Branching Processes Springer 1963 the subject has developed and matured significantly Many of the classical limit laws are now known in their sharpest form and there are new proofs that give insight into the results Our work deals primarily with this decade and thus has very little overlap with that of Harris Only enough material is repeated to make the treatment essentially self contained For example certain foundational questions on the construction of processes to which we have nothing new to add are not developed There is a natural classification of branching processes according to their criticality condition their time parameter the single or multi type particle cases the Markovian or non Markovian character of the process etc We have tried to avoid the rather uneconomical and un enlightening approach of treating these categories independently and by a series of similar but increasingly complicated techniques The basic Galton Watson process is developed in great detail in Chapters I and II Branching Processes with Biological Applications Peter Jagers, 1975

Branching Processes Asmussen, Hering, 2013-06-29 Branching processes form one of the classical fields of applied probability and are still an active area of research The field has by now grown so large and diverse that a complete and unified treat ment is hardly possible anymore let alone in one volume So our aim here has been to single out some of the more recent developments and to present them with sufficient background material to obtain a largely self contained treatment intended to supplement previous mo nographs rather than to overlap them The body of the text is divided into four parts each of its own flavor Part A is a short introduction stressing examples and applications In Part B we give a self contained and up to date pre sentation of the classical limit theory of simple branching processes viz the Gal ton Watson Bienayme G W process and i ts continuous time analogue Part C deals with the limit theory of Il arkov branching processes with a general set of types under conditions tailored to multigroup branching diffusions on bounded domains a setting which also covers the ordinary multitype case Whereas the point of view in Parts A and B is guite pedagogical the aim of Part C is to treat a large subfield to the highest degree of generality and completeness possible Thus the exposition there is at times quite technical Branching Processes in Biology Marek Kimmel, David E. Axelrod, 2006-05-26 In this book biological examples of Branching Processes are introduced from molecular and cellular biology as well as from the fields of human evolution and medicine and discussed in the context of the relevant mathematics providing a useful introduction on how the modelling can be done and for what types of problems branching processes can be useful As an aid to understanding specific examples two introductory chapters provide background material in mathematics and biology This book will interest scientists who work in quantitative modelling of biological systems particularly probabilists mathematical biologists biostatisticians and cell and molecular biologists and bioinformaticians The authors of this monograph are a mathematician

and a cell biologist who have collaborated in the field of Branching Processes for more than a decade **Branching** Processes and Neutral Evolution Ziad Taib, 2013-03-09 The Galton Watson branching process has its roots in the problem of extinction of family names which was given a precise formulation by F Galton as problem 4001 in the Educational Times 17 1873 In 1875 an attempt to solve this problem was made by H W Watson but as it turned out his conclusion was incorrect Half a century later R A Fisher made use of the Galton Watson process to determine the extinction probability of the progeny of a mutant gene However it was J B S Haldane who finally gave the first sketch of the correct conclusion J B S Haldane also predicted that mathematical genetics might some day develop into a respectable branch of applied mathematics quoted in M Kimura T Ohta Theoretical Aspects of Population Genetics Princeton 1971 Since the time of Fisher and Haldane the two fields of branching processes and mathematical genetics have attained a high degree of sophistication but in different directions This monograph is a first attempt to apply the current state of knowledge concerning single type branching processes to a particular area of mathematical genetics neutral evolution. The reader is assumed to be familiar with some of the concepts of probability theory but no particular knowledge of branching processes is required Following the advice of an anonymous referee I have enlarged my original version of the introduction Chapter Zero in order to make it accessible to a larger audience G6teborg Sweden November 1991 **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 Branching Processes Patsy Haccou, Peter Jagers, Vladimir A. Vatutin, 2005-05-19 This book covers the mathematical idea of branching processes and tailors it for a biological audience

Discrete Time Branching Processes in Random Environment Götz Kersting, Vladimir Vatutin, 2017-10-30 Branching processes are stochastic processes which represent the reproduction of particles such as individuals within a population and thereby model demographic stochasticity In branching processes in random environment BPREs additional environmental stochasticity is incorporated meaning that the conditions of reproduction may vary in a random fashion from one generation to the next This book offers an introduction to the basics of BPREs and then presents the cases of critical and subcritical processes in detail the latter dividing into weakly intermediate and strongly subcritical regimes 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

Multitype Branching Processes Charles J. Mode, 1971 **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 ssion had he known these scientic elds Even in the performance of algorithms for sorting and classi cation 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 bran ing 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 **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 Applications 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 Controlled Branching Processes Miguel González Velasco, Inés María Del Puerto García, George Petrov Yanev, 2017-12-27 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 **Branching Processes** Theodore Edward Harris, 2012-05-29 It was about ninety years ago that GALTON and WATSON in treating the problem of the extinction of family names showed how probability theory could be applied to study the effects of chance on the development of families or populations. They formulated a mathematical model which was neglected for many years after their original work but was studied again in isolated papers in the twenties and thirties of this century During the past fifteen or twenty years the model and its general izations have been treated extensively for their mathematical interest and as a theoretical basis for studies of populations of such objects as genes neutrons or cosmic rays The generalizations of the GaIton Wa tson model to be studied in this book can appropriately be called branching processes the term has become common since its use in a more restricted sense in a paper by KOLMOGOROV and DMITRIEV in 1947 see Chapter II We may think of a branching process as a mathematical representation of the development of a population whose members reproduce and die subject to laws of chance The objects may be of different types depending on their age energy position or other factors However they must not interfere with one another This assumption which unifies the mathematical theory seems justified for some populations of physical particles such as neutrons or cosmic rays but only under very restricted circumstances for biological populations Stochastic Processes: Theory and Methods D N Shanbhag, Calyampudi Radhakrishna Rao, 2001 This volume in the series contains chapters on areas such as pareto processes branching processes inference in stochastic processes Poisson approximation Levy processes and iterated random maps and some classes of Markov processes Other chapters cover random walk and fluctuation theory a semigroup representation and asymptomatic behavior of certain statistics of the Fisher Wright Moran coalescent continuous time ARMA processes record sequence and their applications stochastic networks with product form equilibrium and stochastic processes in insurance and finance Other subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito's stochastic calculus and its applications c Book News Inc Spatial Branching Processes, Random Snakes and Partial Differential Equations Jean-Francois Le Gall, 2012-12-06 In these lectures we give an account of certain recent developments of the theory of spatial branching processes These developments lead to several fas cinating probabilistic objects which combine spatial motion with a continuous branching phenomenon and are closely related to certain semilinear partial differential equations Our first objective is to give a short self contained presentation of the measure valued branching processes called superprocesses which have been studied extensively in the last twelve years We then want to specialize to the important class of superprocesses with quadratic branching mechanism and to explain how a concrete and powerful representation of these processes can be given in terms of the path valued process called the

Brownian snake To understand this representation as well as to apply it one needs to derive some remarkable properties of branching trees embedded in linear Brownian motion which are of independent interest A nice application of these developments is a simple construction of the random measure called ISE which was proposed by Aldous as a tree based model for random distribution of mass and seems to play an important role in asymptotics of certain models of statistical mechanics We use the Brownian snake approach to investigate connections between super processes and partial differential equations These connections are remarkable in the sense that almost every important probabilistic question corresponds to a significant analytic problem Random Sums and Branching Stochastic Processes Ibrahim Rahimov, 2012-12-06 The aim of this monograph is to show how random sums that is the summation of a random number of dependent random variables may be used to analyse the behaviour of branching stochastic processes. The author shows how these techniques may yield insight and new results when applied to a wide range of branching processes In particular processes with reproduction dependent and non stationary immigration may be analysed quite simply from this perspective On the other hand some new characterizations of the branching process without immigration dealing with its genealogical tree can be studied Readers are assumed to have a firm grounding in probability and stochastic processes but otherwise this account is self contained As a result researchers and graduate students tackling problems in this area will find this makes a useful contribution to their Stochastic Processes Jyotiprasad Medhi, 1994 Aims At The Level Between That Of Elementary Probability Texts And work Advanced Works On Stochastic Processes The Pre Requisites Are A Course On Elementary Probability Theory And Statistics And A Course On Advanced Calculus The Theoretical Results Developed Have Been Followed By A Large Number Of Illustrative Examples These Have Been Supplemented By Numerous Exercises Answers To Most Of Which Are Also Given It Will Suit As A Text For Advanced Undergraduate Postgraduate And Research Level Course In Applied Mathematics Statistics Operations Research Computer Science Different Branches Of Engineering Telecommunications Business And Management Economics Life Sciences And So On A Review Of The Book In American Mathematical Monthly December 82 Gives This Book Special Positive Emphasis As A Textbook As Follows Of The Dozen Or More Texts Published In The Last Five Years Aimed At The Students With A Background Of A First Course In Probability And Statistics But Not Yet To Measure Theory This Is The Clear Choice An Extremely Well Organized Lucidly Written Text With Numerous Problems Examples And Reference T With T Where T Denotes Textbook And Denotes Special Positive Emphasis The Current Enlarged And Revised Edition While Retaining The Structure And Adhering To The Objective As Well As Philosophy Of The Earlier Edition Removes The Deficiencies Updates The Material And The References And Aims At A Border Perspective With Substantial Additions And Wider Coverage Stochastic Processes: Modeling and Simulation D N Shanbhag, Calyampudi Radhakrishna Rao, 2003-02-24 This seguel to volume 19 of Handbook on Statistics on Stochastic Processes Modelling and Simulation is concerned mainly with the theme of reviewing and in some cases unifying with new ideas the different lines of research and

developments in stochastic processes of applied flavour This volume consists of 23 chapters addressing various topics in stochastic processes These include among others those on manufacturing systems random graphs reliability epidemic modelling self similar processes empirical processes time series models extreme value therapy applications of Markov chains modelling with Monte Carlo techniques and stochastic processes in subjects such as engineering telecommunications biology astronomy and chemistry particular with modelling simulation techniques and numerical methods concerned with stochastic processes The scope of the project involving this volume as well as volume 19 is already clarified in the preface of volume 19 The present volume completes the aim of the project and should serve as an aid to students teachers researchers and practitioners interested in applied stochastic processes

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

Reviewing Branching Processes: Unlocking the Spellbinding Force of Linguistics

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