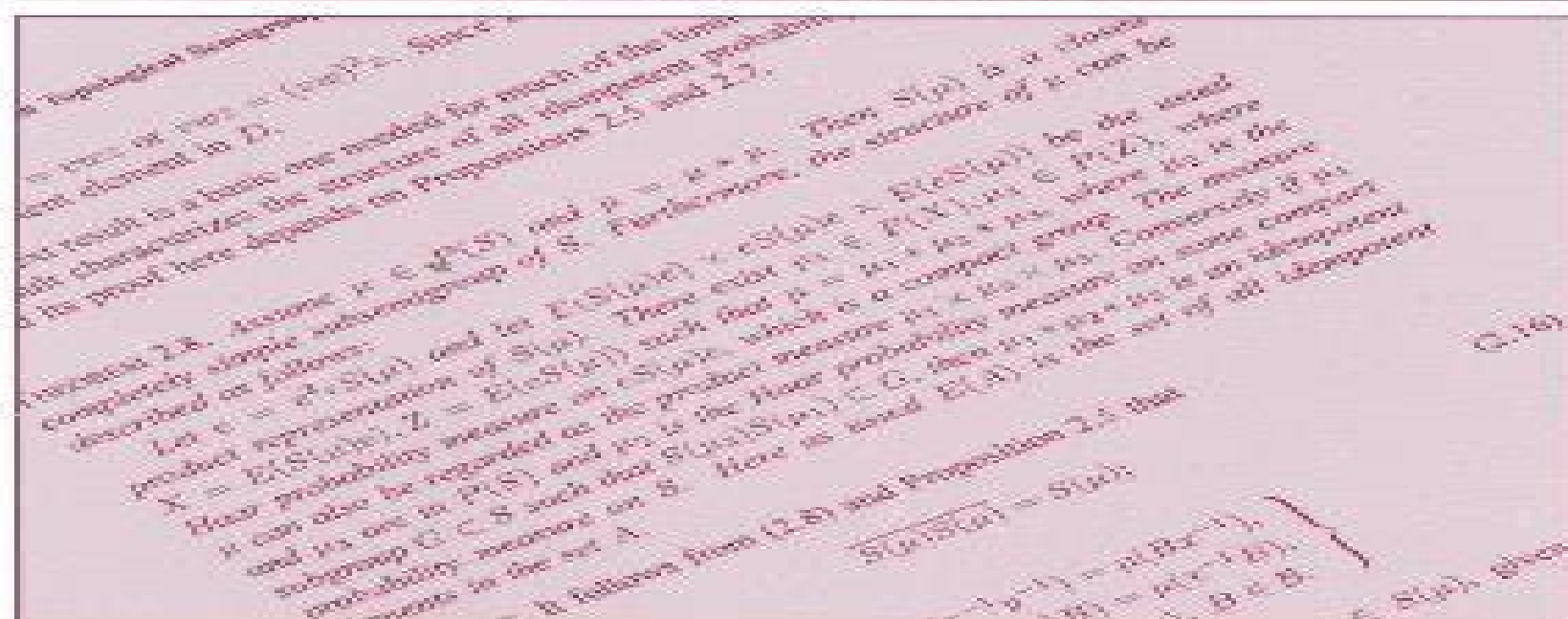


Probability Measures on Semigroups

Convolution Products, Random Walks,
and Random Matrices



Göran Högnäs and Arunava Mukherjea

Probability Measures On Semigroups Convolution Products Random Walks And Random Matrices

**Mark L. Kachanov, B. Shafiro, Igor
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Probability Measures on Semigroups Göran Högnäs, Arunava Mukherjea, 2010-11-02 This second edition presents up to date material on the theory of weak convergence of convolution products of probability measures in semigroups the theory of random walks on semigroups and their applications to products of random matrices In addition this unique work examines the essentials of abstract semigroup theory and its application to concrete semigroups of matrices This substantially revised text includes exercises at various levels at the end of each section and includes the best available proofs on the most important theorems used in a book making it suitable for a one semester course on semigroups In addition it could also be used as a main text or supplementary material for courses focusing on probability on algebraic structures or weak convergence This book is ideally suited to graduate students in mathematics and students in other fields such as engineering and the sciences with an interest in probability Students in statistics using advanced probability will also find this book useful

Probability Measures on Semigroups: Convolution Products, Random Walks and Random Matrices Göran Högnäs, Arunava Mukherjea, 2013-03-09 A Scientific American article on chaos see Crutchfield et al 1986 illustrates a very persuasive example of recurrence A painting of Henri Poincare or rather a digitized version of it is stretched and cut to produce a mildly distorted image of Poincare The same procedure is applied to the distorted image and the process is repeated over and over again on the successively more and more blurred images After a dozen repetitions nothing seems to be left of the original portrait Miraculously structured images appear briefly as we continue to apply the distortion procedure to successive images After 241 iterations the original picture reappears unchanged Apparently the pixels of the Poincare portrait were moving about in accordance with a strictly deterministic rule More importantly the set of all pixels the whole portrait was transformed by the distortion mechanism In this example the transformation seems to have been a reversible one since the original was faithfully recreated It is not very farfetched to introduce a certain amount of randomness and irreversibility in the above example Think of a random miscoloring of some pixels or of inadvertently giving a pixel the color of its neighbor The methods in this book are geared towards being applicable to the asymptotics of such transformation processes The transformations form a semigroup in a natural way we want to investigate the long term behavior of random elements of this semigroup

Handbook of Elasticity Solutions Mark L. Kachanov, B. Shafiro, Igor Tsukrov, 2003-11-30 This Handbook is intended as a desk reference for researchers students and engineers working in various areas of solid mechanics and quantitative materials science It contains a broad range of elasticity solutions In particular it covers the following topics Basic equations in various coordinate systems Green's functions for isotropic and anisotropic solids Cracks in two and three dimensional solids Eshelby's problems and related results Stress concentrations at inhomogeneities Contact problems Thermoelasticity The solutions have been collected from a large number of monographs and research articles Some of the presented results were obtained only recently and are not easily available All solutions have been thoroughly checked

and transformed to a userfriendly form **Measures on Topological Semigroups: Convolution Products and Random Walks** A. Mukherjea, N.A. Tserpes, 2006-11-14 **Algebraic Methods in Statistics and Probability II** Marlos A. G. Viana, 2010 A decade after the publication of Contemporary Mathematics Vol 287 the present volume demonstrates the consolidation of important areas such as algebraic statistics computational commutative algebra and deeper aspects of graphical models Recent Trends in Dynamical Systems Andreas Johann, Hans-Peter Kruse, Florian Rupp, Stephan Schmitz, 2013-09-24 This book presents the proceedings of a conference on dynamical systems held in honor of Jürgen Scheurle in January 2012 Through both original research papers and survey articles leading experts in the field offer overviews of the current state of the theory and its applications to mechanics and physics In particular the following aspects of the theory of dynamical systems are covered Stability and bifurcation Geometric mechanics and control theory Invariant manifolds attractors and chaos Fluid mechanics and elasticity Perturbations and multiscale problems Hamiltonian dynamics and KAM theory Researchers and graduate students in dynamical systems and related fields including engineering will benefit from the articles presented in this volume Random Dynamical Systems Ludwig Arnold, 2013-04-17 Background and Scope of the Book This book continues extends and unites various developments in the intersection of probability theory and dynamical systems I will briefly outline the background of the book thus placing it in a systematic and historical context and tradition Roughly speaking a random dynamical system is a combination of a measure preserving dynamical system in the sense of ergodic theory $(X, \mathcal{F}, \mu, T)$ with a smooth or topological dynamical system typically generated by a differential or difference equation $\dot{x} = f(x)$ or $x_{n+1} = T(x_n)$ to a random differential equation $\dot{x} = f(x, \omega)$ or random difference equation $x_{n+1} = T(x_n, \omega)$ Both components have been very well investigated separately However a symbiosis of them leads to a new research program which has only partly been carried out As we will see it also leads to new problems which do not emerge if one only looks at ergodic theory and smooth or topological dynamics separately From a dynamical systems point of view this book just deals with those dynamical systems that have a measure preserving dynamical system as a factor or the other way around are extensions of such a factor As there is an invariant measure on the factor ergodic theory is always involved **Probability on Algebraic and Geometric Structures** Gregory Budzban, Harry Randolph Hughes, Henri Schurz, 2016-06-29 This volume contains the proceedings of the International Research Conference Probability on Algebraic and Geometric Structures held from June 5-7 2014 at Southern Illinois University Carbondale IL celebrating the careers of Philip Feinsilver Salah Eldin A Mohammed and Arunava Mukherjea These proceedings include survey papers and new research on a variety of topics such as probability measures and the behavior of stochastic processes on groups semigroups and Clifford algebras algebraic methods for analyzing Markov chains and products of random matrices stochastic integrals and stochastic ordinary partial and functional differential equations **Dynamics, Games and Science** Jean-Pierre Bourguignon, Rolf Jeltsch, Alberto Adrego Pinto, Marcelo Viana, 2015-07-24 The focus of this volume is research carried out as

part of the program Mathematics of Planet Earth which provides a platform to showcase the essential role of mathematics in addressing problems of an economic and social nature and creating a context for mathematicians and applied scientists to foster mathematical and interdisciplinary developments that will be necessary to tackle a myriad of issues and meet future global economic and social challenges Earth is a planet with dynamic processes in its mantle oceans and atmosphere creating climate causing natural disasters and influencing fundamental aspects of life and life supporting systems In addition to these natural processes human activity has developed highly complex systems including economic and financial systems the World Wide Web frameworks for resource management transportation energy production and utilization health care delivery and social organizations This development has increased to the point where it impacts the stability and equilibrium in human societies Issues such as financial and economic crisis sustainability management of resources risk analysis and global integration have come to the fore Written by some of the world's leading specialists this book presents the proceedings of the International Conference and Advanced School Planet Earth Dynamics Games and Science II held in Lisbon Portugal 28 August 6 September 2013 which was organized by the International Center of Mathematics CIM as a partner institution of the international program Mathematics of Planet Earth 2013 The book describes the state of the art in advanced research and ultimate techniques in modeling natural economic and social phenomena It constitutes a tool and a framework for researchers and graduate students both in mathematics and applied sciences focusing mainly on dynamical systems game theory and applied sciences

Markov Chains: Theory and Applications, 2025-03-28 Markov Chains Theory and Applications Volume 52 in the Handbook of Statistics series highlights new advances in the field with this new volume presenting interesting chapters on topics such as Markov Chain Estimation Approximation and Aggregation for Average Reward Markov Decision Processes and Reinforcement Learning Ladder processes symmetric functions and semigroups Continuous time Markov Chains and Models Study via Forward Kolmogorov System Analysis of Data Following Finite State Continuous Time Markov Chains Computational applications of poverty measurement through Markov model for income classes and more Other sections cover Estimation and calibration of continuous time Markov chains Additive High Order Markov Chains The role of the random product technique in the theory of Markov chains on a countable state space On estimation problems based on type I Longla copulas and Long time behavior of continuous time Markov chains Provides the latest information on Markov Chains Theory And Applications Offers outstanding and original reviews on a range of Markov Chains research topics Serves as an indispensable reference for researchers and students alike

The Analytical and Topological Theory of Semigroups Karl H. Hofmann, Jimmie D. Lawson, John S. Pym, 2011-05-03 The aim of the series is to present new and important developments in pure and applied mathematics Well established in the community over two decades it offers a large library of mathematics including several important classics The volumes supply thorough and detailed expositions of the methods and ideas essential to the topics in question In addition they convey their relationships to

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Invariant Probabilities of Markov-Feller Operators and Their Supports Radu Zaharopol, 2005-02-02 In this book invariant probabilities for a large class of discrete time homogeneous Markov processes known as Feller processes are discussed These Feller processes appear in the study of iterated function systems with probabilities convolution operators certain time series etc Rather than dealing with the processes the transition probabilities and the operators associated with these processes are studied Main features an ergodic decomposition which is a reference system for dealing with ergodic measures formulas for the supports of invariant probability measures some of which can be used to obtain algorithms for the graphical display of these supports helps to gain a better understanding of the structure of Markov Feller operators and implicitly of the discrete time homogeneous Feller processes special efforts to attract newcomers to the theory of Markov processes in general and to the topics covered in particular most of the results are new and deal with topics of intense research interest

Information Theory in Neuroscience Stefano Panzeri, Eugenio Piasini, 2019-03-15 As the ultimate information processing device the brain naturally lends itself to being studied with information theory The application of information theory to neuroscience has spurred the development of principled theories of brain function and has led to advances in the study of consciousness as well as to the development of analytical techniques to crack the neural code that is to unveil the language used by neurons to encode and process information In particular advances in experimental techniques enabling the precise recording and manipulation of neural activity on a large scale now enable for the first time the precise formulation and the quantitative testing of hypotheses about how the brain encodes and transmits the information used for specific functions across areas This Special Issue presents twelve original contributions on novel approaches in neuroscience using information theory and on the development of new information theoretic results inspired by problems in neuroscience

Computability and Models Barry S. Cooper, 2012-12-06 Science involves descriptions of the world we live in It also depends on nature exhibiting what we can best describe as a high algorithmic content The theme running through this collection of papers is that of the interaction between descriptions in the form of formal theories and the algorithmic content of what is described namely of

the models of those theories This appears most explicitly here in a number of valuable and substantial contributions to what has until recently been known as recursive model theory an area in which researchers from the former Soviet Union in particular Novosibirsk have been pre eminent There are also articles concerned with the computability of aspects of familiar mathematical structures and a return to the sort of basic underlying questions considered by Alan Turing in the early days of the subject an article giving a new perspective on computability in the real world And of course there are also articles concerned with the classical theory of computability including the first widely available survey of work on quasi reducibility The contributors all internationally recognised experts in their fields have been associated with the three year INTAS RFBR Research Project Computability and Models Project No 972 139 and most have participated in one or more of the various international workshops in Novosibirsk Heidelberg and Almaty and other research activities of the network

A Short Introduction to Intuitionistic Logic Grigori Mints, 2005-12-20 Intuitionistic logic is presented here as part of familiar classical logic which allows mechanical extraction of programs from proofs to make the material more accessible basic techniques are presented first for propositional logic Part II contains extensions to predicate logic This material provides an introduction and a safe background for reading research literature in logic and computer science as well as advanced monographs Readers are assumed to be familiar with basic notions of first order logic One device for making this book short was inventing new proofs of several theorems The presentation is based on natural deduction The topics include programming interpretation of intuitionistic logic by simply typed lambda calculus Curry Howard isomorphism negative translation of classical into intuitionistic logic normalization of natural deductions applications to category theory Kripke models algebraic and topological semantics proof search methods interpolation theorem The text developed from material for several courses taught at Stanford University in 1992 1999

Recurrence in Topological Dynamics Ethan Akin, 2013-03-09 In the long run of a dynamical system after transient phenomena have passed away what remains is recurrence An orbit is recurrent when it returns repeatedly to each neighborhood of its initial position We can sharpen the concept by insisting that the returns occur with at least some prescribed frequency For example an orbit lies in some minimal subset if and only if it returns almost periodically to each neighborhood of the initial point That is each return time set is a so called syndetic subset of T the positive reals continuous time system or T the positive integers discrete time system This is a prototype for many of the results in this book In particular frequency is measured by membership in a family of subsets of the space modeling time in this case the family of syndetic subsets of T In applying dynamics to combinatorial number theory Furstenberg introduced a large number of such families Our first task is to describe explicitly the calculus of families implicit in Furstenberg's original work and in the results which have proliferated since There are general constructions on families e g the dual of a family and the product of families Other natural constructions arise from a topology or group action on the underlying set The foundations are laid in perhaps tedious detail in Chapter 2 The family machinery is then applied in Chapters 3 and 4 to

describe family versions of recurrence topological transitivity distality and rigidity **Elliptic Cohomology** Charles B. Thomas, 2006-04-11 Elliptic cohomology is an extremely beautiful theory with both geometric and arithmetic aspects The former is explained by the fact that the theory is a quotient of oriented cobordism localised away from 2 the latter by the fact that the coefficients coincide with a ring of modular forms The aim of the book is to construct this cohomology theory and evaluate it on classifying spaces BG of finite groups G This class of spaces is important since using ideas borrowed from Monstrous Moonshine it is possible to give a bundle theoretic definition of EU BG Concluding chapters also discuss variants generalisations and potential applications **Problems in Set Theory, Mathematical Logic and the Theory of Algorithms** Igor Lavrov, Larisa Maksimova, 2012-12-06 Problems in Set Theory Mathematical Logic and the Theory of Algorithms by I Lavrov L Maksimova is an English translation of the fourth edition of the most popular student problem book in mathematical logic in Russian It covers major classical topics in proof theory and the semantics of propositional and predicate logic as well as set theory and computation theory Each chapter begins with 1 2 pages of terminology and definitions that make the book self contained Solutions are provided The book is likely to become an essential part of curricula in logic Linear Control Systems Branislav Kiskanin, Gyan C. Agarwal, 2012-12-06 Anyone seeking a gentle introduction to the methods of modern control theory and engineering written at the level of a first year graduate course should consider this book seriously It contains A generous historical overview of automatic control from Ancient Greece to the 1970s when this discipline matured into an essential field for electrical mechanical aerospace chemical and biomedical engineers as well as mathematicians and more recently computer scientists A balanced presentation of the relevant theory the main state space methods for description analysis and design of linear control systems are derived without overwhelming theoretical arguments Over 250 solved and exercise problems for both continuous and discrete time systems often including MATLAB simulations and Appendixes on MATLAB advanced matrix theory and the history of mathematical tools such as differential calculus transform methods and linear algebra Another noteworthy feature is the frequent use of an inverted pendulum on a cart to illustrate the most important concepts of automatic control such as Linearization and discretization Stability controllability and observability State feedback controller design and optimal control and Observer design reduced order observers and Kalman filtering Most of the problems are given with solutions or MATLAB simulations Whether the book is used as a textbook or as a self study guide the knowledge gained from it will be an excellent platform for students and practising engineers to explore further the recent developments and applications of control theory *Probability Measures on Groups* X H. Heyer, 2013-11-11 The present volume contains the transactions of the 10th Oberwolfach Conference on Probability Measures on Groups The series of these meetings inaugurated in 1970 by L Schmetterer and the editor is devoted to an intensive exchange of ideas on a subject which developed from the relations between various topics of mathematics measure theory probability theory group theory harmonic analysis special functions partial differential

operators quantum stochastics just to name the most significant ones Over the years the fruitful interplay broadened in various directions new group related structures such as convolution algebras generalized translation spaces hypercomplex systems and hypergroups arose from generalizations as well as from applications and a gradual refinement of the combinatorial Banach algebraic and Fourier analytic methods led to more precise insights into the theory In a period of highest specialization in scientific thought the separated minds should be reunited by actively emphasizing similarities analogies and coincidences between ideas in their fields of research Although there is no real separation between one field and another David Hilbert denied even the existence of any difference between pure and applied mathematics bridges between probability theory on one side and algebra topology and geometry on the other side remain absolutely necessary They provide a favorable ground for the communication between apparently disjoint research groups and motivate the framework of what is nowadays called Structural probability theory

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