Multiparameter Processes

An Introduction to Random Fields

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<u>Multiparameter Processes An Introduction To Random</u> <u>Fields</u>

Christoph Bandt, Umberto Mosco, Martina Zähle

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Multiparameter Processes Davar Khoshnevisan, 2011-08-11 Self contained presentation from elementary material to state of the art research Much of the theory in book form for the first time Connections are made between probability and other areas of mathematics engineering and mathematical physics Multiparameter Processes Davar Khoshnevisan, 2006-04-10 Multi parameter processes extend the existing one parameter theory in an elegant way and have many applications to other fields in mathematics such as real analysis functional analysis group theory and analytic number theory to name a few This book on the vast and rapidly developing subject of random fields is designed for a second graduate course in probability Recent work on random fields has made it possible to make it an expository subject which interacts with several other areas in mathematics and has enough mathematical depth to be of use to pure as well as applied mathematicians of many backgrounds Random Fields and Geometry R. J. Adler, Jonathan E. Taylor, 2009-01-29 This monograph is devoted to a completely new approach to geometric problems arising in the study of random fields The groundbreaking material in Part III for which the background is carefully prepared in Parts I and II is of both theoretical and practical importance and striking in the way in which problems arising in geometry and probability are beautifully intertwined Random Fields and Geometry will be useful for probabilists and statisticians and for theoretical and applied mathematicians who wish to learn about new relationships between geometry and probability It will be helpful for graduate students in a classroom setting or for self study Finally this text will serve as a basic reference for all those interested in the companion volume of the applications of the theory Seminar on Stochastic Analysis, Random Fields and Applications VI Robert Dalang, Marco Dozzi, Francesco Russo, 2011-03-16 This volume contains refereed research or review papers presented at the 6th Seminar on Stochastic Processes Random Fields and Applications which took place at the Centro Stefano Franscini Monte Verit in Ascona Switzerland in May 2008 The seminar focused mainly on stochastic partial differential equations especially large deviations and control problems on infinite dimensional analysis particle systems and financial engineering especially energy markets and climate models The book will be a valuable resource for researchers in stochastic analysis and professionals interested in stochastic methods in finance **Stochastic Geometry, Spatial Statistics and Random Fields** Evgeny Spodarev, 2013-02-11 This volume provides a modern introduction to stochastic geometry random fields and spatial statistics at a post graduate level It is focused on asymptotic methods in geometric probability including weak and strong limit theorems for random spatial structures point processes sets graphs fields with applications to statistics Written as a contributed volume of lecture notes it will be useful not only for students but also for lecturers and researchers interested in geometric probability and related subjects Limit Theorems for Associated Random Fields and Related Systems Aleksandr Vadimovich Bulinskii, Alekse? Pavlovich Shashkin, 2007 This volume is devoted to the study of asymptotic properties of wide classes of stochastic systems arising in mathematical statistics percolation theory statistical physics and reliability theory

Attention is paid not only to positive and negative associations introduced in the pioneering papers by Harris Lehmann Esary Proschan Walkup Fortuin Kasteleyn and Ginibre but also to new and more general dependence conditions Naturally this scope comprises families of independent real valued random variables A variety of important results and examples of Markov processes random measures stable distributions Ising ferromagnets interacting particle systems stochastic differential equations random graphs and other models are provided For such random systems it is worthwhile to establish principal limit theorems of the modern probability theory central limit theorem for random fields weak and strong invariance principles functional law of the iterated logarithm etc and discuss their applications. There are 434 items in the bibliography The book is self contained provides detailed proofs for reader s convenience some auxiliary results are included in the Appendix e g the classical Hoeffding lemma basic electric current theory etc Contents Random Systems with Covariance Inequalities Moment and Maximal Inequalities Central Limit Theorem Almost Sure Convergence Invariance Principles Law of the Iterated Logarithm Statistical Applications Integral Functionals Readership Researchers in modern probability and statistics graduate students and academic staff of the universities Seminar on Stochastic Analysis, Random Fields and Applications VII Robert C. Dalang, Marco Dozzi, Francesco Russo, 2013-09-05 This volume contains refereed research or review articles presented at the 7th Seminar on Stochastic Analysis Random Fields and Applications which took place at the Centro Stefano Franscini Monte Verit in Ascona Switzerland in May 2011 The seminar focused mainly on stochastic partial differential equations especially with jump processes construction of solutions and approximations Malliavin calculus and Stein methods and other techniques in stochastic analysis especially chaos representations and convergence and applications to models of interacting particle systems stochastic methods in financial models especially models for power markets or for risk analysis empirical estimation and approximation stochastic control and optimal pricing The book will be a valuable resource for researchers in stochastic analysis and for professionals interested in stochastic methods in finance

Asymptotic Methods in Stochastics Lajos Horvath and Barbara Szyszkowicz, Honoring over forty years of Miklos Csorgo s work in probability and statistics this title shows the state of the research This book covers such topics as path properties of stochastic processes weak convergence of random size sums almost sure stability of weighted maxima and procedures for detecting changes in statistical models
Introduction to Stochastic Models Marius Iosifescu, Nikolaos Limnios, Gheorghe Oprisan, 2013-03-04 This book provides a pedagogical examination of the way in which stochastic models are encountered in applied sciences and techniques such as physics engineering biology and genetics economics and social sciences It covers Markov and semi Markov models as well as their particular cases Poisson renewal processes branching processes Ehrenfest models genetic models optimal stopping reliability reservoir theory storage models and queuing systems Given this comprehensive treatment of the subject students and researchers in applied sciences as well as anyone looking for an introduction to stochastic models will find this title of invaluable use
New Trends in Applied Harmonic Analysis,

Volume 2 Akram Aldroubi, Carlos Cabrelli, Stéphane Jaffard, Ursula Molter, 2019-11-26 This contributed volume collects papers based on courses and talks given at the 2017 CIMPA school Harmonic Analysis Geometric Measure Theory and Applications which took place at the University of Buenos Aires in August 2017 These articles highlight recent breakthroughs in both harmonic analysis and geometric measure theory particularly focusing on their impact on image and signal processing The wide range of expertise present in these articles will help readers contextualize how these breakthroughs have been instrumental in resolving deep theoretical problems Some topics covered include Gabor frames Falconer distance problem Hausdorff dimension Sparse inequalities Fractional Brownian motion Fourier analysis in geometric measure theory This volume is ideal for applied and pure mathematicians interested in the areas of image and signal processing Electrical engineers and statisticians studying these fields will also find this to be a valuable resource Stochastic Partial Differential Equations and Related Fields Andreas Eberle, Martin Grothaus, Walter Hoh, Moritz Kassmann, Wilhelm Stannat, Gerald Trutnau, 2018-07-03 This Festschrift contains five research surveys and thirty four shorter contributions by participants of the conference Stochastic Partial Differential Equations and Related Fields hosted by the Faculty of Mathematics at Bielefeld University October 10 14 2016 The conference attended by more than 140 participants including PostDocs and PhD students was held both to honor Michael R ckner's contributions to the field on the occasion of his 60th birthday and to bring together leading scientists and young researchers to present the current state of the art and promising future developments Each article introduces a well described field related to Stochastic Partial Differential Equations and Stochastic Analysis in general In particular the longer surveys focus on Dirichlet forms and Potential theory the analysis of Kolmogorov operators Fokker Planck equations in Hilbert spaces the theory of variational solutions to stochastic partial differential equations singular stochastic partial differential equations and their applications in mathematical physics as well as on the theory of regularity structures and paracontrolled distributions The numerous research surveys make the volume especially useful for graduate students and researchers who wish to start work in the above mentioned areas or who want to be informed about the current Handbook of Spatial Statistics Alan E. Gelfand, Peter Diggle, Peter Guttorp, Montserrat state of the art Fuentes, 2010-03-19 Assembling a collection of very prominent researchers in the field the Handbook of Spatial Statistics presents a comprehensive treatment of both classical and state of the art aspects of this maturing area It takes a unified integrated approach to the material providing cross references among chapters The handbook begins with a historical intro

<u>Fractal Geometry and Stochastics III</u> Christoph Bandt, Umberto Mosco, Martina Zähle, 2012-12-06 Fractal geometry is used to model complicated natural and technical phenomena in various disciplines like physics biology finance and medicine Since most convincing models contain an element of randomness stochastics enters the area in a natural way This book documents the establishment of fractal geometry as a substantial mathematical theory As in the previous volumes which appeared in 1998 and 2000 leading experts known for clear exposition were selected as authors They survey their field of

expertise emphasizing recent developments and open problems Main topics include multifractal measures dynamical systems stochastic processes and random fractals harmonic analysis on fractals **Modern Problems in Insurance Mathematics** Dmitrii Silvestrov, Anders Martin-Löf, 2014-06-06 This book is a compilation of 21 papers presented at the International Cram r Symposium on Insurance Mathematics ICSIM held at Stockholm University in June 2013 The book comprises selected contributions from several large research communities in modern insurance mathematics and its applications. The main topics represented in the book are modern risk theory and its applications stochastic modelling of insurance business new mathematical problems in life and non life insurance and related topics in applied and financial mathematics. The book is an original and useful source of inspiration and essential reference for a broad spectrum of theoretical and applied researchers research students and experts from the insurance business In this way Modern Problems in Insurance Mathematics will contribute to the development of research and academy industry co operation in the area of insurance mathematics and its applications Further Developments in Fractals and Related Fields Julien Barral, Stéphane Seuret, 2013-02-20 This volume following in the tradition of a similar 2010 publication by the same editors is an outgrowth of an international conference Fractals and Related Fields II held in June 2011 The book provides readers with an overview of developments in the mathematical fields related to fractals including original research contributions as well as surveys from many of the leading experts on modern fractal theory and applications. The chapters cover fields related to fractals such as geometric measure theory ergodic theory dynamical systems harmonic and functional analysis number theory probability theory Further Developments in Fractals and Related Fields is aimed at pure and applied mathematicians working in the above mentioned areas as well as other researchers interested in discovering the fractal domain Throughout the volume readers will find interesting and motivating results as well as new avenues for further research Fractal Geometry and Applications: A Jubilee of Benoit Mandelbrot Michel Laurent Lapidus, Machiel Van Frankenhuysen, 2004 This volume offers an excellent selection of cutting edge articles about fractal geometry covering the great breadth of mathematics and related areas touched by this subject Included are rich survey articles and fine expository papers The high quality contributions to the volume by well known researchers including two articles by Mandelbrot provide a solid cross section of recent research representing the richness and variety of contemporary advances in and around fractal geometry. In demonstrating the vitality and diversity of the field this book will motivate further investigation into the many open problems and inspire future research directions It is suitable for graduate students and researchers interested in fractal geometry and its applications This is a two part volume Part 1 covers analysis number theory and dynamical systems Part 2 multifractals probability and statistical mechanics and applications <u>Invariant Random Fields on Spaces with a Group Action Anatoliy</u> Malyarenko, 2012-10-26 The author describes the current state of the art in the theory of invariant random fields This theory is based on several different areas of mathematics including probability theory differential geometry harmonic analysis and

special functions. The present volume unifies many results scattered throughout the mathematical physical and engineering literature as well as it introduces new results from this area first proved by the author The book also presents many practical applications in particular in such highly interesting areas as approximation theory cosmology and earthquake engineering It is intended for researchers and specialists working in the fields of stochastic processes statistics functional analysis astronomy and engineering Multifractional Stochastic Fields: Wavelet Strategies In Multifractional Frameworks Antoine Ayache, 2018-09-25 Fractional Brownian Motion FBM is a very classical continuous self similar Gaussian field with stationary increments In 1940 some works of Kolmogorov on turbulence led him to introduce this guite natural extension of Brownian Motion which in contrast with the latter has correlated increments However the denomination FBM is due to a very famous article by Mandelbrot and Van Ness published in 1968 Not only in it but also in several of his following works Mandelbrot emphasized the importance of FBM as a model in several applied areas and thus he made it to be known by a wide community Therefore FBM has been studied by many authors and used in a lot of applications In spite of the fact that FBM is a very useful model it does not always fit to real data This is the reason why for at least two decades there has been an increasing interest in the construction of new classes of random models extending it which offer more flexibility A paradigmatic example of them is the class of Multifractional Fields Multifractional means that fractal properties of models typically roughness of paths and self similarity of probability distributions are locally allowed to change from place to place In order to sharply determine path behavior of Multifractional Fields a wavelet strategy which can be considered to be new in the probabilistic framework has been developed since the end of the 90 s It is somehow inspired by some rather non standard methods related to the fine study of Brownian Motion roughness through its representation in the Faber Schauder system The main goal of the book is to present the motivations behind this wavelet strategy and to explain how it can be applied to some classical examples of Multifractional Fields The book also discusses some topics concerning them which are not directly related to the wavelet strategy Random Walk Intersections Xia Chen, 2010 The material covered in this book involves important and non trivial results in contemporary probability theory motivated by polymer models as well as other topics of importance in physics and chemistry The development carefully provides the basic definitions of mutual intersection and self intersection local times for Brownian motions and the accompanying large deviation results The book then proceeds to the analogues of these concepts and results for random walks on lattices of Rd This includes suitable integrability and large deviation results for these models and some applications Moreover the notes and comments at the end of the chapters provide interesting remarks and references to various related results as well as a good number of exercises The author provides a beautiful development of these subtle topics at a level accessible to advanced graduate students Fractional Fields and Applications Serge Cohen, Jacques Istas, 2013-05-29 This book focuses mainly on fractional Brownian fields and their extensions It has been used to teach graduate students at Grenoble and Toulouse's Universities It is as self contained as

possible and contains numerous exercises with solutions in an appendix After a foreword by St phane Jaffard a long first chapter is devoted to classical results from stochastic fields and fractal analysis A central notion throughout this book is self similarity which is dealt with in a second chapter with a particular emphasis on the celebrated Gaussian self similar fields called fractional Brownian fields after Mandelbrot and Van Ness s seminal paper Fundamental properties of fractional Brownian fields are then stated and proved The second central notion of this book is the so called local asymptotic self similarity in short lass which is a local version of self similarity defined in the third chapter A lengthy study is devoted to lass fields with finite variance Among these lass fields we find both Gaussian fields and non Gaussian fields called L vy fields The L vy fields can be viewed as bridges between fractional Brownian fields and stable self similar fields A further key issue concerns the identification of fractional parameters This is the raison d tre of the statistics chapter where generalized quadratic variations methods are mainly used for estimating fractional parameters Last but not least the simulation is addressed in the last chapter Unlike the previous issues the simulation of fractional fields is still an area of ongoing research The algorithms presented in this chapter are efficient but do not claim to close the debate

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