Graduate Texts in Mathematics

Murray Rosenblatt

Random Processes

Random Processes Graduate Texts In Mathematics 17

Vladimir Panov

Random Processes Graduate Texts In Mathematics 17:

   Random Processes M. Rosenblatt,2012-12-06 This text has as its object an introduction to elements of the theory of random processes Strictly speaking only a good background in the topics usually associated with a course in Advanced Calculus see for example the text of Apostol 1 and the elements of matrix algebra is required although additional background is always helpful N onethe less a strong effort has been made to keep the required background on the level specified above This means that a course based on this book would be appropriate for a beginning graduate student or an advanced undergraduate Previous knowledge of probability theory is not required since the discussion starts with the basic notions of probability theory Chapters II and III are concerned with discrete probability spaces and elements of the theory of Markov chains respectively These two chapters thus deal with probability theory for finite or countable models The object is to present some of the basic ideas and problems of the theory in a discrete context where difficulties of heavy technique and detailed measure theoretic discussions do not obscure the ideas and problems   *Selected Works of Murray Rosenblatt* Richard A. Davis,Keh-Shin Lii,Dimitris N. Politis,2011-05-06 During the second half of the 20th century Murray Rosenblatt was one of the most celebrated and leading figures in probability and statistics Among his many contributions Rosenblatt conducted seminal work on density estimation central limit theorems under strong mixing conditions spectral domain methodology long memory processes and Markov processes He has published over 130 papers and 5 books many as relevant today as when they first appeared decades ago Murray Rosenblatt was one of the founding members of the Department of Mathematics at the University of California at San Diego UCSD and served as advisor to over twenty PhD students He maintains a close association with UCSD in his role as Professor Emeritus This volume is a celebration of Murray Rosenblatt s stellar research career that spans over six decades and includes some of his most interesting and influential papers Several leading experts provide commentary and reflections on various directions of Murray s research portfolio   Functional Gaussian Approximation for Dependent Structures Florence Merlevède,Magda Peligrad,Sergey Utev,2019-02-14 Functional Gaussian Approximation for Dependent Structures develops and analyses mathematical models for phenomena that evolve in time and influence each another It provides a better understanding of the structure and asymptotic behaviour of stochastic processes Two approaches are taken Firstly the authors present tools for dealing with the dependent structures used to obtain normal approximations Secondly they apply normal approximations to various examples The main tools consist of inequalities for dependent sequences of random variables leading to limit theorems including the functional central limit theorem and functional moderate deviation principle The results point out large classes of dependent random variables which satisfy invariance principles making possible the statistical study of data coming from stochastic processes both with short and long memory The dependence structures considered throughout the book include the traditional mixing structures martingale like structures and weakly negatively dependent structures which link the notion of mixing to the notions of

association and negative dependence Several applications are carefully selected to exhibit the importance of the theoretical results They include random walks in random scenery and determinantal processes In addition due to their importance in analysing new data in economics linear processes with dependent innovations will also be considered and analysed   Monographic Series Library of Congress,1975   Séminaire de Probabilités L Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2019-11-19 This milestone 50th volume of the S minaire de Probabilit s pays tribute with a series of memorial texts to one of its former editors Jacques Az ma who passed away in January The founders of the S minaire de Strasbourg which included Jacques Az ma probably had no idea of the possible longevity and success of the process they initiated in 1967 Continuing in this long tradition this volume contains contributions on state of art research on Brownian filtrations stochastic differential equations and their applications regularity structures quantum diffusion interlacing diffusions mod convergence Markov soup stochastic billiards and other current streams of research   **Séminaire de Probabilités XLVIII** Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2016-11-17 In addition to its further exploration of the subject of peacocks introduced in recent S minaires de Probabilit s this volume continues the series focus on current research themes in traditional topics such as stochastic calculus filtrations and random matrices Also included are some particularly interesting articles involving harmonic measures random fields and loop soups The featured contributors are Mathias Beiglb ck Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pags Dai Taguchi Alexis Devulder M ty s Barczy and Peter Kern I Bailleul J rgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima C dric Lecouvey and Kilian Raschel Christophe Profeta and Thomas Simon O Khorunzhiy and Songzi Li Franck Maunoury St phane Laurent Anna Aksamit and Libo Li David Applebaum and Wendelin Werner   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   Catalog of Copyright Entries. Third Series Library of Congress. Copyright Office,1976   Modern Problems of Stochastic Analysis and Statistics Vladimir Panov,2017-11-21 This book brings together the latest findings in the area of stochastic analysis and statistics The individual chapters cover a wide range of topics from limit theorems Markov processes nonparametric methods acturial science population dynamics and many others The volume is dedicated to Valentin Konakov head of the International Laboratory of Stochastic Analysis and its Applications on the occasion of his 70th birthday Contributions were prepared by

the participants of the international conference of the international conference Modern problems of stochastic analysis and statistics held at the Higher School of Economics in Moscow from May 29 June 2 2016 It offers a valuable reference resource for researchers and graduate students interested in modern stochastics   *The American Mathematical Monthly* ,1991

An Introduction to Banach Space Theory Robert E. Megginson,1998-10-09 This book is an introduction to the general theory of Banach spaces designed to prepare the reader with a background in functional analysis that will enable him or her to tackle more advanced literature in the subject The book is replete with examples historical notes and citations as well as nearly 500 exercises   **Non-homogeneous Random Walks** Mikhail Menshikov,Serguei Popov,Andrew Wade,2016-12-22 Stochastic systems provide powerful abstract models for a variety of important real life applications for example power supply traffic flow data transmission They and the real systems they model are often subject to phase transitions behaving in one way when a parameter is below a certain critical value then switching behaviour as soon as that critical value is reached In a real system we do not necessarily have control over all the parameter values so it is important to know how to find critical points and to understand system behaviour near these points This book is a modern presentation of the semimartingale or Lyapunov function method applied to near critical stochastic systems exemplified by non homogeneous random walks Applications treat near critical stochastic systems and range across modern probability theory from stochastic billiards models to interacting particle systems Spatially non homogeneous random walks are explored in depth as they provide prototypical near critical systems   Elements of Stochastic Calculus and Analysis Daniel W. Stroock,2018-04-24 This book gives a somewhat unconventional introduction to stochastic analysis Although most of the material coveredhere has appeared in other places this book attempts to explain the core ideas on which that material is based As a consequence the presentation is more an extended mathematical essay than a definition lemma theorem text In addition it includes several topics that are not usually treated elsewhere For example Wiener s theory of homogeneous chaos is discussed Stratovich integration is given a novel development and applied to derive Wong and Zakai s approximation theorem and examples are given of the application ofMalliavin s calculus to partial differential equations Each chapter concludes with several exercises some of which are quite challenging The book is intended for use by advanced graduate students and researchmathematicians who may be familiar with many of the topics but want to broaden their understanding of them

Probability Theory and Applications J. Galambos,Imre Kátai,2012-12-06 This volume contains twenty two original contributions by leading scientists in many important areas of probability theory and its applications The material also includes significant new results Together this collection of papers provides a good state of the art survey of current research in the following areas inequalities limit theorems renewal theory and reliability theory characterizations of distributions infinite divisibility of polynomials of normal variables limiting distributions for order statistics stochastic processes functional equations in engineering model building and probabilistic number theory   **Frontiers in Quantitative Finance** Rama

Cont,2009-03-09 The Petit D euner de la Finance which author Rama Cont has been co organizing in Paris since 1998 is a well known quantitative finance seminar that has progressively become a platform for the exchange of ideas between the academic and practitioner communities in quantitative finance Frontiers in Quantitative Finance is a selection of recent presentations in the Petit D euner de la Finance In this book leading quants and academic researchers cover the most important emerging issues in quantitative finance and focus on portfolio credit risk and volatility modeling **Geometric Structures of Statistical Physics, Information Geometry, and Learning** Frédéric Barbaresco,Frank Nielsen,2021-06-27 Machine learning and artificial intelligence increasingly use methodological tools rooted in statistical physics Conversely limitations and pitfalls encountered in AI question the very foundations of statistical physics This interplay between AI and statistical physics has been attested since the birth of AI and principles underpinning statistical physics can shed new light on the conceptual basis of AI During the last fifty years statistical physics has been investigated through new geometric structures allowing covariant formalization of the thermodynamics Inference methods in machine learning have begun to adapt these new geometric structures to process data in more abstract representation spaces This volume collects selected contributions on the interplay of statistical physics and artificial intelligence The aim is to provide a constructive dialogue around a common foundation to allow the establishment of new principles and laws governing these two disciplines in a unified manner The contributions were presented at the workshop on the Joint Structures and Common Foundation of Statistical Physics Information Geometry and Inference for Learning which was held in Les Houches in July 2020 The various theoretical approaches are discussed in the context of potential applications in cognitive systems machine learning signal processing **Compact Lie Groups** Mark R. Sepanski,2007-04-05 Blending algebra analysis and topology the study of compact Lie groups is one of the most beautiful areas of mathematics and a key stepping stone to the theory of general Lie groups Assuming no prior knowledge of Lie groups this book covers the structure and representation theory of compact Lie groups Included is the construction of the Spin groups Schur Orthogonality the Peter Weyl Theorem the Plancherel Theorem the Maximal Torus Theorem the Commutator Theorem the Weyl Integration and Character Formulas the Highest Weight Classification and the Borel Weil Theorem The necessary Lie algebra theory is also developed in the text with a streamlined approach focusing on linear Lie groups Key Features are Provides an approach that minimizes advanced prerequisites Self contained and systematic exposition requiring no previous exposure to Lie theory Advances quickly to the Peter Weyl Theorem and its corresponding Fourier theory Streamlined Lie algebra discussion reduces the differential geometry prerequisite and allows a more rapid transition to the classification and construction of representations Exercises sprinkled throughout This beginning graduate level text aimed primarily at Lie Groups courses and related topics assumes familiarity with elementary concepts from group theory analysis and manifold theory Students research mathematicians and physicists interested in Lie theory will find this text very useful Optimization of Stochastic Models Georg Ch. Pflug,2012-12-06

Stochastic models are everywhere In manufacturing queuing models are used for modeling production processes realistic inventory models are stochastic in nature Stochastic models are considered in transportation and communication Marketing models use stochastic descriptions of the demands and buyer s behaviors In finance market prices and exchange rates are assumed to be certain stochastic processes and insurance claims appear at random times with random amounts To each decision problem a cost function is associated Costs may be direct or indirect like loss of time quality deterioration loss in production or dissatisfaction of customers In decision making under uncertainty the goal is to minimize the expected costs However in practically all realistic models the calculation of the expected costs is impossible due to the model complexity Simulation is the only practicable way of getting insight into such models Thus the problem of optimal decisions can be seen as getting simulation and optimization effectively combined The field is quite new and yet the number of publications is enormous This book does not even try to touch all work done in this area Instead many concepts are presented and treated with mathematical rigor and necessary conditions for the correctness of various approaches are stated Optimization of Stochastic Models The Interface Between Simulation and Optimization is suitable as a text for a graduate level course on Stochastic Models or as a secondary text for a graduate level course in Operations Research *Information Geometry and Population Genetics* Julian Hofrichter,Jürgen Jost,Tat Dat Tran,2017-02-23 The present monograph develops a versatile and profound mathematical perspective of the Wright Fisher model of population genetics This well known and intensively studied model carries a rich and beautiful mathematical structure which is uncovered here in a systematic manner In addition to approaches by means of analysis combinatorics and PDE a geometric perspective is brought in through Amari s and Chentsov s information geometry This concept allows us to calculate many quantities of interest systematically likewise the employed global perspective elucidates the stratification of the model in an unprecedented manner Furthermore the links to statistical mechanics and large deviation theory are explored and developed into powerful tools Altogether the manuscript provides a solid and broad working basis for graduate students and researchers interested in this field **Brownian Motion, Martingales, and Stochastic Calculus** Jean-François Le Gall,2016-04-28 This book offers a rigorous and self contained presentation of stochastic integration and stochastic calculus within the general framework of continuous semimartingales The main tools of stochastic calculus including It s formula the optional stopping theorem and Girsanov s theorem are treated in detail alongside many illustrative examples The book also contains an introduction to Markov processes with applications to solutions of stochastic differential equations and to connections between Brownian motion and partial differential equations The theory of local times of semimartingales is discussed in the last chapter Since its invention by It stochastic calculus has proven to be one of the most important techniques of modern probability theory and has been used in the most recent theoretical advances as well as in applications to other fields such as mathematical finance Brownian Motion Martingales and Stochastic Calculus provides a strong theoretical background to the reader interested in such

developments Beginning graduate or advanced undergraduate students will benefit from this detailed approach to an essential area of probability theory The emphasis is on concise and efficient presentation without any concession to mathematical rigor The material has been taught by the author for several years in graduate courses at two of the most prestigious French universities The fact that proofs are given with full details makes the book particularly suitable for self study The numerous exercises help the reader to get acquainted with the tools of stochastic calculus

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