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Uncertainty Moshe Dror, Pierre L'Ecuyer, Ferenc Szidarovszky, 2019-11-05 Modeling Uncertainty An Examination of Stochastic Theory Methods and Applications is a volume undertaken by the friends and colleagues of Sid Yakowitz in his honor Fifty internationally known scholars have collectively contributed 30 papers on modeling uncertainty to this volume Each of these papers was carefully reviewed and in the majority of cases the original submission was revised before being accepted for publication in the book The papers cover a great variety of topics in probability statistics economics stochastic optimization control theory regression analysis simulation stochastic programming Markov decision process application in the HIV context and others There are papers with a theoretical emphasis and others that focus on applications A number of papers survey the work in a particular area and in a few papers the authors present their personal view of a topic It is a book with a considerable number of expository articles which are accessible to a nonexpert a graduate student in mathematics statistics engineering and economics departments or just anyone with some mathematical background who is interested in a preliminary exposition of a particular topic Many of the papers present the state of the art of a specific area or represent original contributions which advance the present state of knowledge In sum it is a book of considerable interest to a broad range of academic researchers and students of stochastic systems **Proceedings of the Fifth Berkeley Symposium on Mathematical Statistics and Probability** , **Naval Research Logistics Quarterly** , 1971 *Proceedings of the*

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Mathematical Reviews, 1997 *Random Sets* John Goutsias, Ronald P.S. Mahler, Hung T. Nguyen, 2012-12-06 This IMA Volume in Mathematics and its Applications RANDOM SETS THEORY AND APPLICATIONS is based on the proceedings of a very successful 1996 three day Summer Program on Application and Theory of Random Sets We would like to thank the scientific organizers John Goutsias Johns Hopkins University Ronald P S Mahler Lockheed Martin and Hung T Nguyen New Mexico State University for their excellent work as organizers of the meeting and for editing the proceedings We also take this opportunity to thank the Army Research Office ARO the Office of Naval Research ONR and the Eagan Minnesota Engineering Center of Lockheed Martin Tactical Defense Systems whose financial support made the summer program possible Avner Friedman Robert Gulliver v

PREFACE Later generations will regard set theory as a disease from which one has recovered Henri Poincare Random set theory was independently conceived by D G Kendall and G Matheron in connection with stochastic geometry It was however G

Handbooks in Operations Research and Management Science: Simulation Shane G. Henderson, Barry L. Nelson, 2006-09-02 This Handbook is a collection of chapters on key issues in the design and analysis of computer simulation experiments on models of stochastic systems The chapters are tightly focused and written by experts in each area For the purpose of this volume simulation refers to the analysis of stochastic processes through the generation of sample paths realization of the processes Attention focuses on design and analysis issues and the goal of this volume is to survey the concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Emphasis is placed on the ideas and methods that are likely to remain an intrinsic part of the foundation of the field for the foreseeable future The chapters provide up to date references for both the simulation researcher and the advanced simulation user but they do not constitute an introductory level how to guide Computer scientists financial analysts industrial engineers management scientists operations researchers and many other professionals use stochastic simulation to design understand and improve communications financial manufacturing logistics and service systems A theme that runs throughout these diverse applications is the need to evaluate system performance in the face of uncertainty including uncertainty in user load interest rates demand for product availability of goods cost of transportation and equipment failures Tightly focused chapters written by experts Surveys concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Provides an up to date reference for both simulation researchers and advanced simulation users *Selected Papers of E. B. Dynkin with Commentary* Evgenii Borisovich Dynkin, Gary M. Seitz, 2000 Eugene Dynkin is a rare example of a contemporary mathematician who has achieved results in two quite different areas of research algebra and probability In both areas his ideas constitute an essential part of modern mathematical knowledge and form a basis for further development Although his last work in algebra was published in 1955 his contributions continue to influence current research in algebra and in the

physics of elementary particles His work in probability is part of both the historical and the modern development of the topic

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 unenlightening 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

Notices of the American Mathematical Society American Mathematical Society, 1974 Contains articles of significant interest to mathematicians including reports on current mathematical research

Encyclopedia of Library and Information Sciences John D. McDonald, Michael Levine-Clark, 2017-03-15 The Encyclopedia of Library and Information Sciences comprising of seven volumes now in its fourth edition compiles the contributions of major researchers and practitioners and explores the cultural institutions of more than 30 countries This major reference presents over 550 entries extensively reviewed for accuracy in seven print volumes or online The new fourth edition which includes 55 new entries and 60 revised entries continues to reflect the growing convergence among the disciplines that influence information and the cultural record with coverage of the latest topics as well as classic articles of historical and theoretical importance

Generalized Functions, Volume 4 I. M. Gel'fand, N. Ya. Vilenkin, 2016-04-19 The first systematic theory of generalized functions also known as distributions was created in the early 1950s although some aspects were developed much earlier most notably in the definition of the Green's function in mathematics and in the work of Paul Dirac on quantum electrodynamics in physics The six volume collection Generalized Functions written by I M Gel'fand and co authors and published in Russian between 1958 and 1966 gives an introduction to generalized functions and presents various applications to analysis PDE stochastic processes and representation theory The main goal of Volume 4 is to develop the functional analysis setup for the universe of generalized functions The main notion introduced in this volume is the notion of rigged Hilbert space also known as the equipped Hilbert space or Gelfand triple Such space is in fact a triple of topological vector spaces $E \subset H \subset E'$ where H is a Hilbert space E' is dual to E and inclusions $E \subset H$ and $H \subset E'$ are nuclear operators The book is devoted to various applications of this notion such as the theory of positive definite generalized functions the theory of generalized stochastic processes and the study of measures on linear topological spaces

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