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Probability Approximations via the Poisson Clumping Heuristic



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Probability Approximations Via The Poisson Clumping Heuristic

Ilya Molchanov



Probability Approximations Via The Poisson Clumping Heuristic:

Probability Approximations via the Poisson Clumping Heuristic David Aldous, 2013-03-09 If you place a large number of points randomly in the unit square what is the distribution of the radius of the largest circle containing no points Of the smallest circle containing 4 points Why do Brownian sample paths have local maxima but not points of increase and how nearly do they have points of increase Given two long strings of letters drawn i i d from a finite alphabet how long is the longest consecutive resp non consecutive substring appearing in both strings If an imaginary particle performs a simple random walk on the vertices of a high dimensional cube how long does it take to visit every vertex If a particle moves under the influence of a potential field and random perturbations of velocity how long does it take to escape from a deep potential well If cars on a freeway move with constant speed random from car to car what is the longest stretch of empty road you will see during a long journey If you take a large i i d sample from a 2 dimensional rotationally invariant distribution what is the maximum over all half spaces of the deviation between the empirical and true distributions These questions cover a wide cross section of theoretical and applied probability The common theme is that they all deal with maxima or minima in some sense

Probability Approximations via the Poisson Clumping Heuristic David Aldous, 1988-11-14 If you place a large number of points randomly in the unit square what is the distribution of the radius of the largest circle containing no points Of the smallest circle containing 4 points Why do Brownian sample paths have local maxima but not points of increase and how nearly do they have points of increase Given two long strings of letters drawn i i d from a finite alphabet how long is the longest consecutive resp non consecutive substring appearing in both strings If an imaginary particle performs a simple random walk on the vertices of a high dimensional cube how long does it take to visit every vertex If a particle moves under the influence of a potential field and random perturbations of velocity how long does it take to escape from a deep potential well If cars on a freeway move with constant speed random from car to car what is the longest stretch of empty road you will see during a long journey If you take a large i i d sample from a 2 dimensional rotationally invariant distribution what is the maximum over all half spaces of the deviation between the empirical and true distributions These questions cover a wide cross section of theoretical and applied probability The common theme is that they all deal with maxima or minima in some sense

Probability Approximation Via the Poisson Clumping Heuristic , 1989 **Normal Approximation by Stein's**

Method Louis H.Y. Chen, Larry Goldstein, Qi-Man Shao, 2010-10-13 Since its introduction in 1972 Stein's method has offered a completely novel way of evaluating the quality of normal approximations Through its characterizing equation approach it is able to provide approximation error bounds in a wide variety of situations even in the presence of complicated dependence Use of the method thus opens the door to the analysis of random phenomena arising in areas including statistics physics and molecular biology Though Stein's method for normal approximation is now mature the literature has so far lacked a complete self contained treatment This volume contains thorough coverage of the method's fundamentals includes a large number of

recent developments in both theory and applications and will help accelerate the appreciation understanding and use of Stein's method by providing the reader with the tools needed to apply it in new situations It addresses researchers as well as graduate students in Probability Statistics and Combinatorics

An Introduction to Stein's Method A. D. Barbour, Louis Hsiao Yun Chen, 2005 A common theme in probability theory is the approximation of complicated probability distributions by simpler ones the central limit theorem being a classical example Stein's method is a tool which makes this possible in a wide variety of situations Traditional approaches for example using Fourier analysis become awkward to carry through in situations in which dependence plays an important part whereas Stein's method can often still be applied to great effect In addition the method delivers estimates for the error in the approximation and not just a proof of convergence Nor is there in principle any restriction on the distribution to be approximated it can equally well be normal or Poisson or that of the whole path of a random process though the techniques have so far been worked out in much more detail for the classical approximation theorems This volume of lecture notes provides a detailed introduction to the theory and application of Stein's method in a form suitable for graduate students who want to acquaint themselves with the method It includes chapters treating normal Poisson and compound Poisson approximation approximation by Poisson processes and approximation by an arbitrary distribution written by experts in the different fields The lectures take the reader from the very basics of Stein's method to the limits of current knowledge

Numerical Approximation of Hyperbolic Systems of Conservation Laws Edwige Godlewski, Pierre-Arnaud Raviart, 2013-11-21 This work is devoted to the theory and approximation of nonlinear hyperbolic systems of conservation laws in one or two space variables It follows directly a previous publication on hyperbolic systems of conservation laws by the same authors and we shall make frequent references to Godlewski and Raviart 1991 hereafter noted G R though the present volume can be read independently This earlier publication apart from a first chapter especially covered the scalar case Thus we shall detail here neither the mathematical theory of multidimensional scalar conservation laws nor their approximation in the one dimensional case by finite difference conservative schemes both of which were treated in G R but we shall mostly consider systems The theory for systems is in fact much more difficult and not at all completed This explains why we shall mainly concentrate on some theoretical aspects that are needed in the applications such as the solution of the Riemann problem with occasional insights into more sophisticated problems The present book is divided into six chapters including an introductory chapter For the reader's convenience we shall resume in this Introduction the notions that are necessary for a self sufficient understanding of this book the main definitions of hyperbolicity weak solutions and entropy present the practical examples that will be thoroughly developed in the following chapters and recall the main results concerning the scalar case

Stochastic Geometry and Its Applications Sung Nok Chiu, Dietrich Stoyan, Wilfrid S. Kendall, Joseph Mecke, 2013-06-27 An extensive update to a classic text Stochastic geometry and spatial statistics play a fundamental role in many modern branches of physics materials sciences engineering biology and

environmental sciences They offer successful models for the description of random two and three dimensional micro and macro structures and statistical methods for their analysis The previous edition of this book has served as the key reference in its field for over 18 years and is regarded as the best treatment of the subject of stochastic geometry both as a subject with vital applications to spatial statistics and as a very interesting field of mathematics in its own right This edition Presents a wealth of models for spatial patterns and related statistical methods Provides a great survey of the modern theory of random tessellations including many new models that became tractable only in the last few years Includes new sections on random networks and random graphs to review the recent ever growing interest in these areas Provides an excellent introduction to theory and modelling of point processes which covers some very latest developments Illustrate the forefront theory of random sets with many applications Adds new results to the discussion of fibre and surface processes Offers an updated collection of useful stereological methods Includes 700 new references Is written in an accessible style enabling non mathematicians to benefit from this book Provides a companion website hosting information on recent developments in the field www.wiley.com/go/cskm Stochastic Geometry and its Applications is ideally suited for researchers in physics materials science biology and ecological sciences as well as mathematicians and statisticians It should also serve as a valuable introduction to the subject for students of mathematics and statistics

Discrete Geometry, Combinatorics and Graph Theory Jin Akiyama, William Y.C. Chen, Mikio Kano, Xueliang Li, Qinglin Yu, 2007-06-26 This book constitutes the thoroughly refereed post proceedings of the 7th China Japan Conference on Discrete Geometry Combinatorics and Graph Theory CJCDGCGT 2005 held in Tianjin China as well as in Xi an China in November 2005 The 30 revised full papers address all current issues in discrete algorithmic geometry combinatorics and graph theory

Passage Times for Markov Chains R. Syski, 1992-12-31 This book is a survey of work on passage times in stable Markov chains with a discrete state space and a continuous time Passage times have been investigated since early days of probability theory and its applications The best known example is the first entrance time to a set which embraces waiting times busy periods absorption problems extinction phenomena etc Another example of great interest is the last exit time from a set The book presents a unifying treatment of passage times written in a systematic manner and based on modern developments The appropriate unifying framework is provided by probabilistic potential theory and the results presented in the text are interpreted from this point of view In particular the crucial role of the Dirichlet problem and the Poisson equation is stressed The work is addressed to applied probalilists and to those who are interested in applications of probabilistic methods in their own areas of interest The level of presentation is that of a graduate text in applied stochastic processes Hence clarity of presentation takes precedence over secondary mathematical details whenever no serious harm may be expected Advanced concepts described in the text gain nowadays growing acceptance in applied fields and it is hoped that this work will serve as an useful introduction

The Fundamentals of Heavy Tails Jayakrishnan Nair, Adam Wierman, Bert Zwart, 2022-06-09 An accessible yet rigorous package of

probabilistic and statistical tools for anyone who must understand or model extreme events Statistical and Computational Methods in Brain Image Analysis Moo K. Chung, 2013-07-23 The massive amount of nonstandard high dimensional brain imaging data being generated is often difficult to analyze using current techniques This challenge in brain image analysis requires new computational approaches and solutions But none of the research papers or books in the field describe the quantitative techniques with detailed illustrations of actual imaging data and computer codes Using MATLAB and case study data sets Statistical and Computational Methods in Brain Image Analysis is the first book to explicitly explain how to perform statistical analysis on brain imaging data The book focuses on methodological issues in analyzing structural brain imaging modalities such as MRI and DTI Real imaging applications and examples elucidate the concepts and methods In addition most of the brain imaging data sets and MATLAB codes are available on the author's website By supplying the data and codes this book enables researchers to start their statistical analyses immediately Also suitable for graduate students it provides an understanding of the various statistical and computational methodologies used in the field as well as important and technically challenging topics **Stochastic-Process Limits** Ward Whitt, 2006-04-11 Stochastic Process Limits are useful and interesting because they generate simple approximations for complicated stochastic processes and also help explain the statistical regularity associated with a macroscopic view of uncertainty This book emphasizes the continuous mapping approach to obtain new stochastic process limits from previously established stochastic process limits The continuous mapping approach is applied to obtain heavy traffic stochastic process limits for queueing models including the case in which there are unmatched jumps in the limit process These heavy traffic limits generate simple approximations for complicated queueing processes and they reveal the impact of variability upon queueing performance The book will be of interest to researchers and graduate students working in the areas of probability stochastic processes and operations research In addition this book won the 2003 Lanchester Prize for the best contribution to Operation Research and Management in English see <http://www.informs.org/Prizes/LanchesterPrize.html> Mathematical and Statistical Methods for Genetic Analysis Kenneth Lange, 2012-12-06 During the past decade geneticists have cloned scores of Mendelian disease genes and constructed a rough draft of the entire human genome The unprecedented insights into human disease and evolution offered by mapping cloning and sequencing will transform medicine and agriculture This revolution depends vitally on the contributions of applied mathematicians statisticians and computer scientists Mathematical and Statistical Methods for Genetic Analysis is written to equip students in the mathematical sciences to understand and model the epidemiological and experimental data encountered in genetics research Mathematical statistical and computational principles relevant to this task are developed hand in hand with applications to population genetics gene mapping risk prediction testing of epidemiological hypotheses molecular evolution and DNA sequence analysis Many specialized topics are covered that are currently accessible only in journal articles This second edition expands the original edition by over 100 pages and includes

new material on DNA sequence analysis diffusion processes binding domain identification Bayesian estimation of haplotype frequencies case control association studies the gamete competition model QTL mapping and factor analysis the Lander Green Kruglyak algorithm of pedigree analysis and codon and rate variation models in molecular phylogeny Sprinkled throughout the chapters are many new problems

Average Case Analysis of Algorithms on Sequences Wojciech Szpankowski, 2011-10-14 A timely book on a topic that has witnessed a surge of interest over the last decade owing in part to several novel applications most notably in data compression and computational molecular biology It describes methods employed in average case analysis of algorithms combining both analytical and probabilistic tools in a single volume Tools are illustrated through problems on words with applications to molecular biology data compression security and pattern matching Includes chapters on algorithms and data structures on words probabilistic and analytical models inclusion exclusion principles first and second moment methods subadditive ergodic theorem and large deviations elements of information theory generating functions complex asymptotic methods Mellin transform and its applications and analytic poissonization and depoissonization Written by an established researcher with a strong international reputation in the field

Brain Mapping, 2015-02-14 Brain Mapping A Comprehensive Reference Three Volume Set offers foundational information for students and researchers across neuroscience With over 300 articles and a media rich environment this resource provides exhaustive coverage of the methods and systems involved in brain mapping fully links the data to disease presenting side by side maps of healthy and diseased brains for direct comparisons and offers data sets and fully annotated color images Each entry is built on a layered approach of the content basic information for those new to the area and more detailed material for experienced readers Edited and authored by the leading experts in the field this work offers the most reputable easily searchable content with cross referencing across articles a one stop reference for students researchers and teaching faculty Broad overview of neuroimaging concepts with applications across the neurosciences and biomedical research Fully annotated color images and videos for best comprehension of concepts Layered content for readers of different levels of expertise Easily searchable entries for quick access of reputable information Live reference links to ScienceDirect Scopus and PubMed

Stein's Method and Applications A. D. Barbour, Louis Hsiao Yun Chen, 2005 Stein's startling technique for deriving probability approximations first appeared about 30 years ago Since then much has been done to refine and develop the method but it is still a highly active field of research with many outstanding problems both theoretical and in applications This volume the proceedings of a workshop held in honour of Charles Stein in Singapore August 1983 contains contributions from many of the mathematicians at the forefront of this effort It provides a cross section of the work currently being undertaken with many pointers to future directions The papers in the collection include applications to the study of random binary search trees Brownian motion on manifolds Monte Carlo integration Edgeworth expansions regenerative phenomena the geometry of random point sets and random matrices

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 asymptotic 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 chain, diffusion processes and Ito's stochastic calculus and its applications. c Book News Inc

Weak Convergence and Empirical Processes Aad van der Vaart, Jon Wellner, 2013-03-09 This book tries to do three things. The first goal is to give an exposition of certain modes of stochastic convergence in particular convergence in distribution. The classical theory of this subject was developed mostly in the 1950s and is well summarized in Billingsley 1968. During the last 15 years the need for a more general theory allowing random elements that are not Borel measurable has become well established, particularly in developing the theory of empirical processes. Part 1 of the book *Stochastic Convergence* gives an exposition of such a theory following the ideas of J Hoffmann, J Jørgensen and R M Dudley. A second goal is to use the weak convergence theory background developed in Part 1 to present an account of major components of the modern theory of empirical processes indexed by classes of sets and functions. The weak convergence theory developed in Part 1 is important for this simply because the empirical processes studied in Part 2 *Empirical Processes* are naturally viewed as taking values in nonseparable Banach spaces even in the most elementary cases and are typically not Borel measurable. Much of the theory presented in Part 2 has previously been scattered in the journal literature and has as a result been accessible only to a relatively small number of specialists. In view of the importance of this theory for statistics we hope that the presentation given here will make this theory more accessible to statisticians as well as to probabilists interested in statistical applications.

Essential Numerical Computer Methods Michael L. Johnson, 2010-11-25 The use of computers and computational methods has become ubiquitous in biological and biomedical research. During the last 2 decades most basic algorithms have not changed but what has is the huge increase in computer speed and ease of use along with the corresponding orders of magnitude decrease in cost. A general perception exists that the only applications of computers and computer methods in biological and biomedical research are either basic statistical analysis or the searching of DNA sequence data bases. While these are important applications they only scratch the surface of the current and potential applications of computers and computer methods in biomedical research. The various chapters within this volume include a wide variety of applications that extend far beyond this limited perception. As part of the *Reliable Lab Solutions* series *Essential Numerical Computer Methods* brings together chapters from volumes 210, 240, 321, 383, 384, 454 and 467 of *Methods in Enzymology*. These chapters provide a general progression from basic numerical methods to more specific

biochemical and biomedical applications The various chapters within this volume include a wide variety of applications that extend far beyond this limited perception As part of the Reliable Lab Solutions series Essential Numerical Computer Methods brings together chapters from volumes 210 240 321 383 384 454 and 467 of Methods in Enzymology These chapters provide a general progression from basic numerical methods to more specific biochemical and biomedical applications Theory of Random Sets Ilya Molchanov,2005-05-11 This is the first systematic exposition of random sets theory since Matheron 1975 with full proofs exhaustive bibliographies and literature notes Interdisciplinary connections and applications of random sets are emphasized throughout the book An extensive bibliography in the book is available on the Web at http://linwww.ira.uka.de/bibliography/math/random/closed_sets.html and is accompanied by a search engine

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