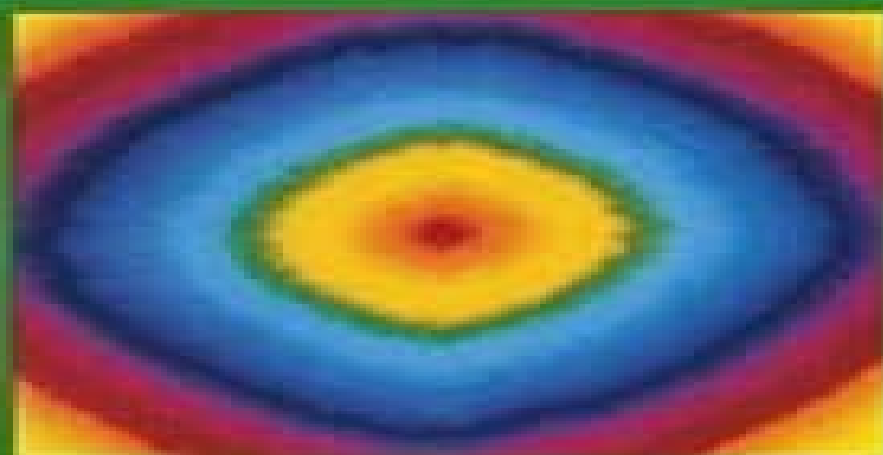


Perplexing Problems In Probability

**Festschrift in Honor of
Harry Kesten**

Maury Bramson
Rick Durrett
Editors



Birkhäuser

Perplexing Problems In Probability Festschrift In Honor Of Harry Kesten

**Michael Falk, Jürg Hüsler, Rolf-Dieter
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Perplexing Problems In Probability Festschrift In Honor Of Harry Kesten:

Perplexing Problems in Probability Maury Bramson, Richard T. Durrett, 2012-12-06 Harry Kesten has had a profound influence on probability theory for over 30 years To honour his achievements a number of prominent probabilists have written survey articles on a wide variety of active areas of contemporary probability many of which are closely related to Kesten's work *Probability on Discrete Structures* Harry Kesten, 2013-03-14 Most probability problems involve random variables indexed by space and or time These problems almost always have a version in which space and or time are taken to be discrete This volume deals with areas in which the discrete version is more natural than the continuous one perhaps even the only one that can be formulated without complicated constructions and machinery The 5 papers of this volume discuss problems in which there has been significant progress in the last few years they are motivated by or have been developed in parallel with statistical physics They include questions about asymptotic shape for stochastic growth models and for random clusters existence location and properties of phase transitions speed of convergence to equilibrium in Markov chains and in particular for Markov chains based on models with a phase transition cut off phenomena for random walks The articles can be read independently of each other Their unifying theme is that of models built on discrete spaces or graphs Such models are often easy to formulate Correspondingly the book requires comparatively little previous knowledge of the machinery of probability **Lectures on Probability Theory and Statistics** Erwin Bolthausen, Edwin Perkins, Aad, van der

Vaart, 2004-06-04 This volume contains lectures given at the Saint Flour Summer School of Probability Theory during the period 8th-24th July 1999 We thank the authors for all the hard work they accomplished Their lectures are a work of reference in their domain The School brought together 85 participants 31 of whom gave a lecture concerning their research work At the end of this volume you will find the list of participants and their papers Finally to facilitate research concerning previous schools we give here the number of the volume of Lecture Notes where they can be found Lecture Notes in Mathematics 1975 n 539 1971 n 307 1973 n 390 1974 n 480 1979 n 876 1976 n 598 1977 n 678 1978 n 774 1980 n 929 1981 n 976 1982 n 1097 1983 n 1117 1988 n 1427 1984 n 1180 1985 1986 et 1987 n 1362 1989 n 1464 1990 n 1527 1991 n 1541 1992 n 1581 1993 n 1608 1994 n 1648 1995 n 1690 1996 n 1665 1997 n 1717 1998 n 1738 Lecture Notes in Statistics 1971 n 307 Table of Contents Part I Erwin Bolthausen Large Deviations and Interacting Random Walks 1 On the construction of the three dimensional polymer measure 7 2 Self attracting random walks 39 3 One dimensional pinning depinning transitions 105 References **High Dimensional Probability II** Evarist Giné, David M. Mason, Jon A. Wellner, 2012-12-06 High

dimensional probability in the sense that encompasses the topics represented in this volume began about thirty years ago with research in two related areas limit theorems for sums of independent Banach space valued random vectors and general Gaussian processes An important feature in these past research studies has been the fact that they highlighted the essential probabilistic nature of the problems considered In part this was because by working on a general Banach space one had to

discard the extra and often extraneous structure imposed by random variables taking values in a Euclidean space or by processes being indexed by sets in \mathbb{R} or \mathbb{R}^d . Doing this led to striking advances particularly in Gaussian process theory. It also led to the creation or introduction of powerful new tools such as randomization decoupling moment and exponential inequalities chaining isoperimetry and concentration of measure which apply to areas well beyond those for which they were created. The general theory of empirical processes with its vast applications in statistics, the study of local times of Markov processes, certain problems in harmonic analysis and the general theory of stochastic processes are just several of the broad areas in which Gaussian process techniques and techniques from probability in Banach spaces have made a substantial impact. Parallel to this work on probability in Banach spaces, classical probability and empirical process theory were enriched by the development of powerful results in strong approximations.

Sojourns in Probability Theory and Statistical Physics - III Vidas Sidoravicius, 2019-10-17 Charles M. Chuck Newman has been a leader in Probability Theory and Statistical Physics for nearly half a century. This three volume set is a celebration of the far reaching scientific impact of his work. It consists of articles by Chuck's collaborators and colleagues across a number of the fields to which he has made contributions of fundamental significance. This publication was conceived during a conference in 2016 at NYU Shanghai that coincided with Chuck's 70th birthday. The sub titles of the three volumes are I Spin Glasses and Statistical Mechanics II Brownian Web and Percolation III Interacting Particle Systems and Random Walks. The articles in these volumes which cover a wide spectrum of topics will be especially useful for graduate students and researchers who seek initiation and inspiration in Probability Theory and Statistical Physics.

From Classical to Modern Probability Pierre Picco, Jaime San Martin, 2012-12-06 This volume is based on lectures notes for the courses delivered at the CIMPA Summer School From Classical to Modern Probability held at Temuco Chile between January 8 and 26 2001. This meeting brought together probabilists and graduate students interested in fields like particle systems percolation Brownian motion random structures potential theory and stochastic processes. We would like to express our gratitude to all the participants of the school as well as the people who contributed to its organization. In particular to Servet Martinez and Pablo Ferrari for their scientific advice and Cesar Burgueño for all his support and friendship. We want to thank all the professors for their stimulating courses and lectures. Special thanks to those who took the extra work in preparing each chapter of this book. We are also indebted to our sponsors and supporting institutions whose interest and help was essential to organize this meeting: CIMPA CNRS CONICYT ECOS FONDAPE Program in Applied Mathematics French Cooperation Fundación Andes Presidential Fellowship Universidad de Chile and Universidad de La Frontera. We are grateful to Miss Gladys Cavallone for her excellent work during the preparation of the meeting as well as for the considerable task of unifying the typography of the different chapters of this book.

Network Models for Data Science Alan Julian Izenman, 2023-01-05 This is the first book to describe modern methods for analyzing complex networks arising from a wide range of disciplines.

Probabilistic Behavior of Harmonic

Functions Rodrigo Banuelos, Charles N. Moore, 1999-08 Harmonic analysis and probability have long enjoyed a mutually beneficial relationship that has been rich and fruitful This monograph aimed at researchers and students in these fields explores several aspects of this relationship The primary focus of the text is the nontangential maximal function and the area function of a harmonic function and their probabilistic analogues in martingale theory The text first gives the requisite background material from harmonic analysis and discusses known results concerning the nontangential maximal function and area function as well as the central and essential role these have played in the development of the field The book next discusses further refinements of traditional results among these are sharp good lambda inequalities and laws of the iterated logarithm involving nontangential maximal functions and area functions Many applications of these results are given Throughout the constant interplay between probability and harmonic analysis is emphasized and explained The text contains some new and many recent results combined in a coherent presentation

Stochastic Analysis and Mathematical

Physics A.B. Cruzeiro, J.-C. Zambrini, 2012-12-06 This volume represents the outgrowth of an ongoing workshop on stochastic analysis held in Lisbon The nine survey articles in the volume extend concepts from classical probability and stochastic processes to a number of areas of mathematical physics It is a good reference text for researchers and advanced students in the fields of probability stochastic processes analysis geometry mathematical physics and physics Key topics covered include nonlinear stochastic wave equations completely positive maps Mehler type semigroups on Hilbert spaces entropic projections and many others

Concentration Inequalities Stéphane Boucheron, Gábor Lugosi, Pascal Massart, 2013-02-07

Concentration inequalities for functions of independent random variables is an area of probability theory that has witnessed a great revolution in the last few decades and has applications in a wide variety of areas such as machine learning statistics discrete mathematics and high dimensional geometry Roughly speaking if a function of many independent random variables does not depend too much on any of the variables then it is concentrated in the sense that with high probability it is close to its expected value This book offers a host of inequalities to illustrate this rich theory in an accessible way by covering the key developments and applications in the field The authors describe the interplay between the probabilistic structure independence and a variety of tools ranging from functional inequalities to transportation arguments to information theory Applications to the study of empirical processes random projections random matrix theory and threshold phenomena are also presented A self contained introduction to concentration inequalities it includes a survey of concentration of sums of independent random variables variance bounds the entropy method and the transportation method Deep connections with isoperimetric problems are revealed whilst special attention is paid to applications to the supremum of empirical processes Written by leading experts in the field and containing extensive exercise sections this book will be an invaluable resource for researchers and graduate students in mathematics theoretical computer science and engineering

In and Out of

Equilibrium Vladas Sidoravicius, 2012-12-06 For more than two decades percolation theory random walks interacting parti

cle systems and topics related to statistical mechanics have experienced intensive growth In the last several years especially remarkable progress has been made in a number of directions such as Wulff constructions above two dimensions for percolation Potts and Ising models classification of random walks in random environments better understanding of fluctuations in two dimensional growth processes the introduction and remarkable uses of the Stochastic Loewner Equation the rigorous derivation of exact intersection exponents for planar Brownian motion and finally the proof of conformal invariance for critical percolation scaling limits on the triangular lattice It was thus a fortuitous time to bring together researchers including many personally responsible for these advances in the framework of the IVth Brazilian School of Probability held at Mambucaba on August 14-19 2000 This School first envisioned and organized by IMPA's probability group in 1997 has since developed into an annual meeting with an almost constant format it usually offers three advanced courses delivered by prominent scientists combined with a high level conference This volume contains invited articles associated with that meeting and we hope it will provide the reader with an accurate impression regarding the current state of affairs in these important fields of probability theory

Laws of Small Numbers: Extremes and Rare Events Michael Falk, Jürg Hüsler, Rolf-Dieter Reiss, 2013-11-11 Since the publication of the first edition of this seminar book in 1994 the theory and applications of extremes and rare events have enjoyed an enormous and still increasing interest The intention of the book is to give a mathematically oriented development of the theory of rare events underlying various applications This characteristic of the book was strengthened in the second edition by incorporating various new results on about 130 additional pages Part II which has been added in the second edition discusses recent developments in multivariate extreme value theory Particularly notable is a new spectral decomposition of multivariate distributions in univariate ones which makes multivariate questions more accessible in theory and practice One of the most innovative and fruitful topics during the last decades was the introduction of generalized Pareto distributions in the univariate extreme value theory Such a statistical modelling of extremes is now systematically developed in the multivariate framework

Stochastic Analysis and Related Topics VIII Ulug Capar, 2003-04 Over the last years stochastic analysis has had an enormous progress with the impetus originating from different branches of mathematics PDE's and the Malliavin calculus quantum physics path space analysis on curved manifolds via probabilistic methods and more This volume contains selected contributions which were presented at the 8th Silivri Workshop on Stochastic Analysis and Related Topics held in September 2000 in Gazimagusa North Cyprus The topics include stochastic control theory generalized functions in a nonlinear setting tangent spaces of manifold valued paths with quasi invariant measures and applications in game theory theoretical biology and theoretical physics Contributors A E Bashirov A Bensoussan and J Frehse U Capar and H Aktuglul A B Cruzeiro and Kai Nan Xiang E Hausenblas Y Ishikawa N Mahmudov P Malliavin and U Taneri N Privault A S st nel

Stochastic Inequalities and Applications Evariste Giné, Christian Houdré, David Nualart, 2012-12-06 Concentration inequalities which express the fact that certain complicated

random variables are almost constant have proven of utmost importance in many areas of probability and statistics This volume contains refined versions of these inequalities and their relationship to many applications particularly in stochastic analysis The broad range and the high quality of the contributions make this book highly attractive for graduates postgraduates and researchers in the above areas

Probability on Trees and Networks Russell Lyons, Yuval Peres, 2017-01-20 Starting around the late 1950s several research communities began relating the geometry of graphs to stochastic processes on these graphs This book twenty years in the making ties together research in the field encompassing work on percolation isoperimetric inequalities eigenvalues transition probabilities and random walks Written by two leading researchers the text emphasizes intuition while giving complete proofs and more than 850 exercises Many recent developments in which the authors have played a leading role are discussed including percolation on trees and Cayley graphs uniform spanning forests the mass transport technique and connections on random walks on graphs to embedding in Hilbert space This state of the art account of probability on networks will be indispensable for graduate students and researchers alike

The Lace Expansion and its Applications Gordon Slade, 2006-08-29 The lace expansion is a powerful and flexible method for understanding the critical scaling of several models of interest in probability statistical mechanics and combinatorics above their upper critical dimensions These models include the self avoiding walk lattice trees and lattice animals percolation oriented percolation and the contact process This volume provides a unified and extensive overview of the lace expansion and its applications to these models

Universality and Renormalization Ilia Binder, Dirk Kreimer, 2007 This book covers a wide range of phenomena in the natural sciences dominated by notions of universality and renormalization The contributions in this volume are equally broad in their approach to these phenomena offering the mathematical as well as the perspective of the applied sciences They explore renormalization theory in quantum field theory and statistical physics and its connections to modern mathematics as well as physics on scales from the microscopic to the macroscopic Information for our distributors Titles in this series are co published with the Fields Institute for Research in Mathematical Sciences Toronto Ontario Canada

Stochastic Interacting Systems: Contact, Voter and Exclusion Processes Thomas M. Liggett, 2013-03-09 Interactive Particle Systems is a branch of Probability Theory with close connections to Mathematical Physics and Mathematical Biology In 1985 the author wrote a book T Liggett Interacting Particle System ISBN 3 540 96069 that treated the subject as it was at that time The present book takes three of the most important models in the area and traces advances in our understanding of them since 1985 In so doing many of the most useful techniques in the field are explained and developed so that they can be applied to other models and in other contexts Extensive Notes and References sections discuss other work on these and related models Readers are expected to be familiar with analysis and probability at the graduate level but it is not assumed that they have mastered the material in the 1985 book This book is intended for graduate students and researchers in Probability Theory and in related areas of Mathematics Biology and

Physics **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 Séminaires de Probabilités 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 Beiglböck Martin Huesmann and Florian Stebegg Nicolas Juillet Gilles Pagn Dai Taguchi Alexis Devulder Michał Barczy and Peter Kern I Bailleul Jürgen Angst and Camille Tardif Nicolas Privault Anita Behme Alexander Lindner and Makoto Maejima Cédric Lecouvey and Kilian Raschel Christophe Profeta and Thomas Simon O Khorunzhiy and Songzi Li Franck Maunoury Stéphane Laurent Anna Aksamit and Libo Li David Applebaum and Wendelin Werner **Analele științifice ale Universității "Al. I. Cuza" din Iași** Universitatea "Al. I. Cuza" din Iași, 1999

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