Olav Kallenberg

Probabilistic Symmetries and Invariance Principles

Probabilistic Symmetries And Invariance Properties

Luis Tenorio

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Probabilistic Symmetries and Invariance Principles Olav Kallenberg,2005-12-15 This is the first comprehensive treatment of the three basic symmetries of probability theory contractability exchangeability and rotatability defined as invariance in distribution under contractions permutations and rotations Most chapters require only some basic graduate level probability theory and should be accessible to any serious researchers and graduate students in probability and statistics Parts of the book may also be of interest to pure and applied mathematicians in other areas The exposition is formally self contained with detailed references provided for any deeper facts from real analysis or probability used in the book Jacket **Probabilistic Foundations of Statistical Network Analysis** Harry Crane,2018-04-17 Probabilistic Foundations of Statistical Network Analysis presents a fresh and insightful perspective on the fundamental tenets and major challenges of modern network analysis Its lucid exposition provides necessary background for understanding the essential ideas behind exchangeable and dynamic network models network sampling and network statistics such as sparsity and power law all of which play a central role in contemporary data science and machine learning applications The book rewards readers with a clear and intuitive understanding of the subtle interplay between basic principles of statistical inference empirical properties of network data and technical concepts from probability theory Its mathematically rigorous yet non technical exposition makes the book accessible to professional data scientists statisticians and computer scientists as well as practitioners and researchers in substantive fields Newcomers and non quantitative researchers will find its conceptual approach invaluable for developing intuition about technical ideas from statistics and probability while experts and graduate students will find the book a handy reference for a wide range of new topics including edge exchangeability relative exchangeability graphon and graphex models and graph valued Levy process and rewiring models for dynamic networks The author s incisive commentary supplements these core concepts challenging the reader to push beyond the current limitations of this emerging discipline With an approachable exposition and more than 50 open research problems and exercises with solutions this book is ideal for advanced undergraduate and graduate students interested in modern network analysis data science machine learning and statistics **The Oxford Handbook of Bayesian Econometrics** John Geweke,Gary Koop,Herman K. van Dijk,2011-09-29 A broad coverage of the application of Bayesian econometrics in the major fields of economics and related disciplines including macroeconomics microeconomics finance and marketing **Geometry and Invariance in Stochastic Dynamics** Stefania Ugolini,Marco Fuhrman,Elisa Mastrogiacomo,Paola Morando,Barbara Rüdiger,2022-02-09 This book grew out of the Random Transformations and Invariance in Stochastic Dynamics conference held in Verona from the 25th to the 28th of March 2019 in honour of Sergio Albeverio It presents the new area of studies concerning invariance and symmetry properties of finite and infinite dimensional stochastic differential equations This area constitutes a natural much needed extension of the theory of classical ordinary and partial differential equations where the reduction theory based on symmetry and invariance of such

classical equations has historically proved to be very important both for theoretical and numerical studies and has given rise to important applications The purpose of the present book is to present the state of the art of the studies on stochastic systems from this point of view present some of the underlying fundamental ideas and methods involved and to outline the main lines for future developments The main focus is on bridging the gap between deterministic and stochastic approaches with the goal of contributing to the elaboration of a unified theory that will have a great impact both from the theoretical point of view and the point of view of applications The reader is a mathematician or a theoretical physicist The main discipline is stochastic analysis with profound ideas coming from Mathematical Physics and Lie s Group Geometry While the audience consists essentially of academicians the reader can also be a practitioner with Ph D who is interested in efficient stochastic modelling **The Malliavin Calculus and Related Topics** David Nualart,2006-02-27 The Malliavin calculus is an infinite dimensional differential calculus on a Gaussian space developed to provide a probabilistic proof to H rmander s sum of squares theorem but has found a range of applications in stochastic analysis This book presents the features of Malliavin calculus and discusses its main applications This second edition includes recent applications in finance and a chapter devoted to the stochastic calculus with respect to the fractional Brownian motion **The Probabilistic World** Christof Wetterich,2025-01-29 This book offers a fundamental description of physics using classical probabilities for events occurring at all times and locations throughout the Universe The laws of quantum mechanics emerge naturally when focusing on a specific moment in time Each step is explained in detail through simple systems such as bits Ising spins or fermionic occupation numbers allowing readers to grasp the core concepts of the modern functional integral approach to fundamental physics without requiring prior knowledge Notably probabilistic cellular automata are presented as intriguing quantum systems or as representations of fermionic quantum field theories Embedding quantum mechanics within classical statistics opens up new avenues for computing particularly through the use of correlation functions A small neuromorphic computer for instance can learn basic quantum operations without the typical requirement for extreme isolation as is the case with conventional quantum computers On a philosophical level the book proposes a fresh perspective on science The content is aimed at readers with a foundational understanding of physics suitable for advanced students **Proceedings Of The 14th And 15th Asian Logic Conferences** Byunghan Kim,Jorg Brendle,Gyesik Lee,Fenrong Liu,R Ramanujam,Shashi M Srivastava,Akito Tsuboi,Liang Yu,2019-01-15 The Asian Logic Conference ALC is a major international event in mathematical logic It features the latest scientific developments in the fields of mathematical logic and its applications logic in computer science and philosophical logic The ALC series also aims to promote mathematical logic in the Asia Pacific region and to bring logicians together both from within Asia and elsewhere for an exchange of information and ideas This combined proceedings volume represents works presented or arising from the 14th and 15th ALCs Inequalities in Statistics and Probability Yung Liang Tong,1984 Brownian Regularity for the Airy Line Ensemble, and Multi-Polymer Watermelons in

Brownian Last Passage Percolation Alan Hammond,2022-05-24 View the abstract   *Bayesian Nonparametrics* Nils Lid Hjort,Chris Holmes,Peter Müller,Stephen G. Walker,2010-04-12 Bayesian nonparametrics works theoretically computationally The theory provides highly flexible models whose complexity grows appropriately with the amount of data Computational issues though challenging are no longer intractable All that is needed is an entry point this intelligent book is the perfect guide to what can seem a forbidding landscape Tutorial chapters by Ghosal Lijoi and Pr nster Teh and Jordan and Dunson advance from theory to basic models and hierarchical modeling to applications and implementation particularly in computer science and biostatistics These are complemented by companion chapters by the editors and Griffin and Quintana providing additional models examining computational issues identifying future growth areas and giving links to related topics This coherent text gives ready access both to underlying principles and to state of the art practice Specific examples are drawn from information retrieval NLP machine vision computational biology biostatistics and bioinformatics   *Probability and Mathematical Genetics* N. H. Bingham,C. M. Goldie,2010-07-15 Focussing on the work of Sir John Kingman one of the world s leading researchers in probability and mathematical genetics this book touches on the important areas of these subjects in the last 50 years Leading authorities give a unique insight into a wide range of currently topical problems Papers in probability concentrate on combinatorial and structural aspects in particular exchangeability and regeneration The Kingman coalescent links probability with mathematical genetics and is fundamental to the study of the latter This has implications across the whole of genomic modelling including the Human Genome Project Other papers in mathematical population genetics range from statistical aspects including heterogeneous clustering to the assessment of molecular variability in cancer genomes Further papers in statistics are concerned with empirical deconvolution perfect simulation and wavelets This book will be warmly received by established experts as well as their students and others interested in the content   Measures with Symmetry Properties Werner Schindler,2003-01-01 Symmetries and invariance principles play an important role in various branches of mathematics This book deals with measures having weak symmetry properties Even mild conditions ensure that all invariant Borel measures on a second countable locally compact space can be expressed as images of specific product measures under a fixed mapping The results derived in this book are interesting for their own and moreover a number of carefully investigated examples underline and illustrate their usefulness and applicability for integration problems stochastic simulations and statistical applications   **Foundations of Modern Probability** Olav Kallenberg,2021-02-07 The first edition of this single volume on the theory of probability has become a highly praised standard reference for many areas of probability theory Chapters from the first edition have been revised and corrected and this edition contains four new chapters New material covered includes multivariate and ratio ergodic theorems shift coupling Palm distributions Harris recurrence invariant measures and strong and weak ergodicity   *Truth, Possibility and Probability* R. Chuaqui,1991-06-20 Anyone involved in the philosophy of science is naturally drawn into the study of the

foundations of probability Different interpretations of probability based on competing philosophical ideas lead to different statistical techniques and frequently to mutually contradictory consequences This unique book presents a new interpretation of probability rooted in the traditional interpretation that was current in the 17th and 18th centuries Mathematical models are constructed based on this interpretation and statistical inference and decision theory are applied including some examples in artificial intelligence solving the main foundational problems Nonstandard analysis is extensively developed for the construction of the models and in some of the proofs Many nonstandard theorems are proved some of them new in particular a representation theorem that asserts that any stochastic process can be approximated by a process defined over a space with equiprobable outcomes   *Games, Norms and Reasons* Johan van Benthem,Amitabha Gupta,Eric Pacuit,2011-03-30 Games Norms and Reasons Logic at the Crossroads provides an overview of modern logic focusing on its relationships with other disciplines including new interfaces with rational choice theory epistemology game theory and informatics This book continues a series called Logic at the Crossroads whose title reflects a view that the deep insights from the classical phase of mathematical logic can form a harmonious mixture with a new more ambitious research agenda of understanding and enhancing human reasoning and intelligent interaction The editors have gathered together articles from active authors in this new area that explore dynamic logical aspects of norms reasons preferences and beliefs in human agency human interaction and groups The book pays a special tribute to Professor Rohit Parikh a pioneer in this movement

Operator and Matrix Theory, Function Spaces, and Applications Marek Ptak,Hugo J. Woerdeman,Michał Wojtylak,2024-04-02 This volume features presentations from the International Workshop on Operator Theory and its Applications that was held in Krak w Poland September 6 10 2022 The volume reflects the wide interests of the participants and contains original research papers in the active areas of Operator Theory These interests include weighted Hardy spaces geometry of Banach spaces dilations of the tetrablock contractions Toeplitz and Hankel operators symplectic Dirac operator pseudodifferential and differential operators singular integral operators non commutative probability quasi multipliers Hilbert transform small rank perturbations spectral constants Banach Lie groupoids reproducing kernels and the Kippenhahn curve The volume includes contributions by a number of the world s leading experts and can therefore be used as an introduction to the currently active research areas in operator theory   **Combining Soft Computing and Statistical Methods in Data Analysis** Christian Borgelt,Gil González Rodríguez,Wolfgang Trutschnig,María Asunción Lubiano,María Angeles Gil,Przemyslaw Grzegorzewski,Olgierd Hryniewicz,2010-10-12 Over the last forty years there has been a growing interest to extend probability theory and statistics and to allow for more flexible modelling of imprecision uncertainty vagueness and ignorance The fact that in many real life situations data uncertainty is not only present in the form of randomness stochastic uncertainty but also in the form of imprecision fuzziness is but one point underlining the need for a widening of statistical tools Most such extensions originate in a softening of classical methods allowing in particular to work

with imprecise or vague data considering imprecise or generalized probabilities and fuzzy events etc About ten years ago the idea of establishing a recurrent forum for discussing new trends in the before mentioned context was born and resulted in the first International Conference on Soft Methods in Probability and Statistics SMPS that was held in Warsaw in 2002 In the following years the conference took place in Oviedo 2004 in Bristol 2006 and in Toulouse 2008 In the current edition the conference returns to Oviedo This edited volume is a collection of papers presented at the SMPS 2010 conference held in Mieres and Oviedo It gives a comprehensive overview of current research into the fusion of soft methods with probability and statistics **An Introduction to Data Analysis and Uncertainty Quantification for Inverse Problems** Luis Tenorio,2017-07-06 Inverse problems are found in many applications such as medical imaging engineering astronomy and geophysics among others To solve an inverse problem is to recover an object from noisy usually indirect observations Solutions to inverse problems are subject to many potential sources of error introduced by approximate mathematical models regularization methods numerical approximations for efficient computations noisy data and limitations in the number of observations thus it is important to include an assessment of the uncertainties as part of the solution Such assessment is interdisciplinary by nature as it requires in addition to knowledge of the particular application methods from applied mathematics probability and statistics This book bridges applied mathematics and statistics by providing a basic introduction to probability and statistics for uncertainty quantification in the context of inverse problems as well as an introduction to statistical regularization of inverse problems The author covers basic statistical inference introduces the framework of ill posed inverse problems and explains statistical questions that arise in their applications An Introduction to Data Analysis and Uncertainty Quantification for Inverse Problems includes many examples that explain techniques which are useful to address general problems arising in uncertainty quantification Bayesian and non Bayesian statistical methods and discussions of their complementary roles and analysis of a real data set to illustrate the methodology covered throughout the book

Proceedings of the International Congress of Mathematicians Rajendra Bhatia,Arup Pal,2010 ICM 2010 proceedings comprise a four volume set containing articles based on plenary lectures and invited section lectures the Abel and Noether lectures as well as contributions based on lectures delivered by the recipients of the Fields Medal the Nevanlinna and Chern Prizes The first volume will also contain the speeches at the opening and closing ceremonies and other highlights of the Congress **Large Deviations for Random Graphs** Sourav Chatterjee,2017-08-31 This book addresses the emerging body of literature on the study of rare events in random graphs and networks For example what does a random graph look like if by chance it has far more triangles than expected Until recently probability theory offered no tools to help answer such questions Important advances have been made in the last few years employing tools from the newly developed theory of graph limits This work represents the first book length treatment of this area while also exploring the related area of exponential random graphs All required results from analysis combinatorics graph theory and classical large deviations

theory are developed from scratch making the text self contained and doing away with the need to look up external references Further the book is written in a format and style that are accessible for beginning graduate students in mathematics and statistics

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