G. Rangarajan
M. Ding
(Eds.)

Processes with Long-Range Correlations

Theory and Applications

Procebes With Longrange Correlations Theory And Applications

Dumitru Bǎleanu,António Mendes Lopes

Procebes With Longrange Correlations Theory And Applications:

   Processes with Long-Range Correlations Govindan Rangarajan,2003-06-11 Processes with long range correlations occur in a wide variety of fields ranging from physics and biology to economics and finance This book suitable for both graduate students and specialists brings the reader up to date on this rapidly developing field A distinguished group of experts have been brought together to provide a comprehensive and well balanced account of basic notions and recent developments The book is divided into two parts The first part deals with theoretical developments in the area The second part comprises chapters dealing primarily with three major areas of application anomalous diffusion economics and finance and biology especially neuroscience   *Long-Range Dependent Processes: Theory and Applications* Ming Li,Carlo Cattani,2022-12-05   *Long-Range Dependence and Self-Similarity* Vladas Pipiras,Murad S. Taqqu,2017-04-18 A modern and rigorous introduction to long range dependence and self similarity complemented by numerous more specialized up to date topics in this research area   **Time Series Analysis: Methods and Applications** ,2012-05-18 The field of statistics not only affects all areas of scientific activity but also many other matters such as public policy It is branching rapidly into so many different subjects that a series of handbooks is the only way of comprehensively presenting the various aspects of statistical methodology applications and recent developments The Handbook of Statistics is a series of self contained reference books Each volume is devoted to a particular topic in statistics with Volume 30 dealing with time series The series is addressed to the entire community of statisticians and scientists in various disciplines who use statistical methodology in their work At the same time special emphasis is placed on applications oriented techniques with the applied statistician in mind as the primary audience Comprehensively presents the various aspects of statistical methodology Discusses a wide variety of diverse applications and recent developments Contributors are internationally renowened experts in their respective areas   **Long Memory in Economics** Gilles Teyssière,Alan P. Kirman,2006-09-22 Assembles three different strands of long memory analysis statistical literature on the properties of and tests for LRD processes mathematical literature on the stochastic processes involved and models from economic theory providing plausible micro foundations for the occurrence of long memory in economics   *Stochastic Averaging* Wei-Qiu Zhu,Mao-Lin Deng,Guo-Qiang Cai,2025-06-19 The stochastic averaging methods are among the most effective and widely applied approximate methods for studying nonlinear stochastic dynamics Upon an overview of global research on the subject the book highlights a comprehensive summary of research results obtained by the group led by Professor Weiqiu Zhu at Zhejiang University in China and the group led by Professors Y K Lin and G Q Cai at Florida Atlantic University in the USA over the past three decades The books are structured to progress logically from foundational principles to simple problems and then to increasingly complex applications To facilitate understanding and mastery of the methods the books offer essential preliminary knowledge and a wealth of examples The book comprises two volumes Volume 1 introduces the basic principles of stochastic averaging

methods and their applications to single degree of freedom systems under various random excitations It also covers stochastic averaging methods for quasi Hamiltonian systems subjected to different random excitations including Gaussian white noise combined Gaussian and Poisson white noises and fractional Gaussian noise Volume 2 explores stochastic averaging methods for quasi integrable Hamiltonian systems under colored noise excitation quasi integrable Hamiltonian systems with genetic effects under Gaussian white noise and colored noise excitations and quasi generalized Hamiltonian systems under Gaussian white noise excitation Additionally it covers applications of these methods in ecosystems and some other natural science and engineering scenarios These books serve as both introductory texts and valuable reference resources for readers in higher education and research institutions who are interested in or actively engaged in research involving nonlinear stochastic dynamics The fields covered include mechanics physics chemistry biology ecology astronautics and aeronautics oceanography civil engineering mechanical engineering and electrical engineering **Optimal Design and Related Areas in Optimization and Statistics** Luc Pronzato,Anatoly Zhigljavsky,2010-07-25 The present volume is a collective monograph devoted to applications of the optimal design theory in optimization and statistics The chapters re ect the topics discussed at the workshop W Optimum Design and Related Statistical Issues that took place in Juan les Pins France in May 2005 The title of the workshop was chosen as a light hearted celebration of the work of Henry Wynn It was supported by the Laboratoire I3S CNRS Universit e de Nice Sophia Antipolis to which Henry is a frequent visitor The topics covered partly re ect the wide spectrum of Henry s research terests Algorithms for constructing optimal designs are discussed in Chap 1 where Henry s contribution to the eld is acknowledged Steepest ascent gorithms used to construct optimal designs are very much related to general gradientalgorithmsforconvexoptimization Inthelasttenyears asigni cant part of Henry s research was devoted to the study of the asymptotic prop ties of such algorithms This topic is covered by Chaps 2 and 3 The work by Alessandra Giovagnoli concentrates on the use of majorization and stoch tic ordering and Chap 4 is a hopeful renewal of their collaboration One of Henry s major recent interests is what is now called algebraic statistics the application of computational commutative algebra to statistics and he was partly responsible for introducing the experimental design sub area reviewed in Chap 5 One other sub area is the application to Bayesian networks and Chap 6 covers this with Chap 7 being strongly related *Chaos Theory: Modeling, Simulation And Applications - Selected Papers From The 3rd Chaotic Modeling And Simulation International Conference (Chaos2010)* Christos H Skiadas,Ioannis Dimotikalis,Charilaos Skiadas,2011-05-31 The work done in chaotic modeling and simulation during the last decades has changed our views of the world around us and has introduced new scientific tools methods and techniques Advanced topics of these achievements are included in this volume on Chaos Theory which focuses on Chaotic Modeling Simulation and Applications of the nonlinear phenomena This volume includes the best papers presented in the 3rd International Conference on CHAOS This interdisciplinary conference attracted people from many scientific fields dealing with chaos nonlinear

dynamics fractals and the works presented and the papers included here are of particular interest that could provide a broad understanding of chaos in its various forms The chapters relate to many fields of chaos including Dynamical and Nonlinear Systems Attractors and Fractals Hydro Fluid Dynamics and Mechanics Chaos in Meteorology and Cosmology Chaos in Biology and Genetics Chaotic Control Chaos in Economy and Markets and Computer Composition and Chaotic Simulations including related applications **Power Laws** Iddo Eliazar,2020-01-03 This monograph is a comprehensive and cohesive exposition of power law statistics Following a bottom up construction from a foundational bedrock the power Poisson process this monograph presents a unified study of an assortment of power law statistics including Pareto laws Zipf laws Weibull and Fr chet laws power Lorenz curves L vy laws power Newcomb Benford laws sub diffusion and super diffusion and 1 f and flicker noises The bedrock power Poisson process as well as the assortment of power law statistics are investigated via diverse perspectives structural stochastic fractal dynamical and socioeconomic This monograph is poised to serve researchers and practitioners from various fields of science and engineering that are engaged in analyses of power law statistics **Knowledge Discovery in Spatial Data** Yee Leung,2010-03-14 When I rst came across the term data mining and knowledge discovery in databases I was excited and curious to nd out what it was all about I was excited because the term tends to convey a new eld that is in the making I was curious because I wondered what it was doing that the other elds of research such as statistics and the broad eld of arti cial intelligence were not doing After reading up on the literature I have come to realize that it is not much different from conventional data analysis The commonly used de nition of knowledge discovery in databases the non trivial process of identifying valid novel potentially useful and ultimately understandable patterns in data is actually in line with the core mission of conventional data analysis The process employed by conventional data analysis is by no means trivial and the patterns in data to be unraveled have of course to be valid novel useful and understandable Therefore what is the commotion all about Careful scrutiny of the main lines of research in data mining and knowledge discovery again told me that they are not much different from that of conventional data analysis Putting aside data warehousing and database m agement aspects again a main area of research in conventional database research the rest of the tasks in data mining are largely the main concerns of conventional data analysis **New Frontiers in Statistics and Data Science** Lígia Henriques-Rodrigues,Raquel Menezes,Luís Meira Machado,Susana Faria,Miguel de Carvalho,2025-01-10 This volume showcases a collection of thirty two peer reviewed articles presented at the XXVI Congress of the Portuguese Statistical Society 2023 It covers a wide range of cutting edge topics in both theoretical and applied statistics Each contribution highlights the latest advancements and research in the field offering valuable insights and innovative methodologies for researchers and practitioners alike Readers with a background in mathematics and statistics will find it particularly beneficial while researchers from various scientific disciplines can explore numerous robust applications *Fractals in Biology and Medicine* Gabriele A. Losa,Danilo Merlini,Theo F. Nonnenmacher,Ewald R. Weibel,2006-03-30

This book is a compilation of the presentations given at the Fourth International Symposium on Fractals in Biology and Medicine held in Ascona Switzerland on th 13 March 2004 and was dedicated to Professor Beno t Mandelbrot in honour of his 80 birthday The Symposium was the fourth of a series that originated back in 1993 always in Ascona The fourth volume consists of 29 contributions organized under four sections Fractal structures in biological systems Fractal structures in neurosciences Fractal structures in tumours and diseases The fractal paradigm Mandelbrot s concepts such as scale invariance self similarity irregularity and iterative processes as tackled by fractal geometry have prompted innovative ways to promote a real progress in biomedical sciences namely by understanding and analytically describing complex hierarchical scaling processes chaotic disordered systems non linear dynamic phenomena standard and anomalous transport diffusion events through membrane surfaces morphological structures and biological shapes either in physiological or in diseased states While most of biologic processes could be described by models based on power law behaviour and quantified by a single characteristic parameter the fractal dimension D other models were devised for describing fractional time dynamics and fractional space behaviour or both fractional mechanisms that allow to combine the interaction between spatial and functional effects by introducing two fractional parameters Diverse aspects that were addressed by all bio medical subjects discussed during the symposium **Advances in Computational Neuroscience** Thomas Nowotny,Sacha Jennifer van Albada,Tatyana Sharpee,Jean-Marc Fellous,Renaud Blaise Jolivet,Julie S. Haas,Christoph Metzner,2022-02-23 **Rigidity Theory and Applications** M.F. Thorpe,P.M. Duxbury,2006-04-11 Although rigidity has been studied since the time of Lagrange 1788 and Maxwell 1864 it is only in the last twenty five years that it has begun to find applications in the basic sciences The modern era starts with Laman 1970 who made the subject rigorous in two dimensions followed by the development of computer algorithms that can test over a million sites in seconds and find the rigid regions and the associated pivots leading to many applications This workshop was organized to bring together leading researchers studying the underlying theory and to explore the various areas of science where applications of these ideas are being implemented

Cognitive Informatics for Revealing Human Cognition: Knowledge Manipulations in Natural Intelligence Wang, Yingxu,2012-11-30 This book presents indepth research that builds a link between natural and life sciences with informatics and computer science for investigating cognitive mechanisms and the human information processes

Boundedness and Self-Organized Semantics: Theory and Applications Koleva, Maria K.,2012-10-31 This book enhances the understanding of the theoretical framework and leading principles of boundedness aiming to bridge the gap between biology artificial intelligence and physics Provided by publisher **Multiscale Entropy Approaches and Their Applications** Anne Humeau-Heurtier,2020-11-06 Multiscale entropy MSE measures to evaluate the complexity of time series by taking into account the multiple time scales in physical systems were proposed in the early 2000s Since then these approaches have received a great deal of attention and have been used in a wide range of applications Multivariate

approaches have also been developed The algorithms for an MSE approach are composed of two main steps i a coarse graining procedure to represent the system s dynamics on different scales and ii the entropy computation for the original signal and for the coarse grained time series to evaluate the irregularity for each scale Moreover different entropy measures have been associated with the coarse graining approach each one having its advantages and drawbacks In this Special Issue we gathered 24 papers focusing on either the theory or applications of MSE approaches These papers can be divided into two groups papers that propose new developments in entropy based measures or improve the understanding of existing ones 9 papers and papers that propose new applications of existing entropy based measures 14 papers Moreover one paper presents a review of cross entropy methods and their multiscale approaches   **Statistics for Long-Memory Processes** Jan Beran,2017-11-22 Statistical Methods for Long Term Memory Processes covers the diverse statistical methods and applications for data with long range dependence Presenting material that previously appeared only in journals the author provides a concise and effective overview of probabilistic foundations statistical methods and applications The material emphasizes basic principles and practical applications and provides an integrated perspective of both theory and practice This book explores data sets from a wide range of disciplines such as hydrology climatology telecommunications engineering and high precision physical measurement The data sets are conveniently compiled in the index and this allows readers to view statistical approaches in a practical context Statistical Methods for Long Term Memory Processes also supplies S PLUS programs for the major methods discussed This feature allows the practitioner to apply long memory processes in daily data analysis For newcomers to the area the first three chapters provide the basic knowledge necessary for understanding the remainder of the material To promote selective reading the author presents the chapters independently Combining essential methodologies with real life applications this outstanding volume is and indispensable reference for statisticians and scientists who analyze data with long range dependence   The Kolmogorov Legacy in Physics Angelo Vulpiani,Roberto Livi,2003-12-08 The present volume published at the occasion of his 100th birthday anniversary is a collection of articles that reviews the impact of Kolomogorov s work in the physical sciences and provides an introduction to the modern developments that have been triggered in this way to encompass recent applications in biology chemistry information sciences and finance   *Applications in Engineering, Life and Social Sciences, Part B* Dumitru Bǎleanu,António Mendes Lopes,2019-04-01 This multi volume handbook is the most up to date and comprehensive reference work in the field of fractional calculus and its numerous applications This eighth volume collects authoritative chapters covering several applications of fractional calculus in engineering life and social sciences including applications in signal and image analysis and chaos

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