

The Carus Mathematical Monographs

NUMBER TWENTY-TWO

**RANDOM WALKS
AND
ELECTRIC NETWORKS**



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and
J. LAURIE SNELL

Random Walks And Electrical Networks Carus Mathematical Monographs No 22

**Evarist Giné, Geoffrey R.
Grimmett, Laurent Saloff-Coste**



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Random Walks and Electric Networks Peter G. Doyle, J. Laurie Snell, 1984-12-31 Probability theory like much of mathematics is indebted to physics as a source of problems and intuition for solving these problems Unfortunately the level of abstraction of current mathematics often makes it difficult for anyone but an expert to appreciate this fact Random Walks and electric networks looks at the interplay of physics and mathematics in terms of an example the relation between elementary electric network theory and random walks where the mathematics involved is at the college level

Non-homogeneous Random Walks Mikhail Menshikov, Serguei Popov, Andrew Wade, 2016-12-22 Stochastic systems provide powerful abstract models for a variety of important real life applications for example power supply traffic flow data transmission They and the real systems they model are often subject to phase transitions behaving in one way when a parameter is below a certain critical value then switching behaviour as soon as that critical value is reached In a real system we do not necessarily have control over all the parameter values so it is important to know how to find critical points and to understand system behaviour near these points This book is a modern presentation of the semimartingale or Lyapunov function method applied to near critical stochastic systems exemplified by non homogeneous random walks Applications treat near critical stochastic systems and range across modern probability theory from stochastic billiards models to interacting particle systems Spatially non homogeneous random walks are explored in depth as they provide prototypical near critical systems

Computer Networks and Systems: Queueing Theory and Performance Evaluation Thomas G. Robertazzi, 2012-12-06 Statistical performance evaluation has assumed an increasing amount of importance as we seek to design more and more sophisticated communication and information processing systems The ability to predict a proposed system's performance without actually having to construct it is an extremely cost effective design tool This book is meant to be a first year graduate level introduction to the field of statistical performance evaluation As such it covers queueing theory chapters 1-4 and stochastic Petri networks chapter 5 There is a short appendix at the end of the book which reviews basic probability theory At Stony Brook this material would be covered in the second half of a two course sequence the first half is a computer networks course using a text such as Schwartz's Telecommunications Networks Students seem to be encouraged to pursue the analytical material of this book if they first have some idea of the potential applications I am grateful to B L Bodnar J Blake J S Emer M Garrett W Hagen Y C Jenq M Karol J F Kurose S Q Li A C Liu J McKenna H T Mouftah and W G Nichols I Y Wang the IEEE and Digital Equipment Corporation for allowing previously published material to appear in this book

Lectures on Probability Theory and Statistics Evarist Giné, Geoffrey R. Grimmett, Laurent

Saloff-Coste, 2006-11-14 Nur Contents aufnehmen Random Walks and Electric Networks Peter G. Doyle, James Laurie Snell, 1984

The Art of Random Walks Andras Telcs, 2006-05-17 Einstein proved that the mean square displacement of Brownian motion is proportional to time He also proved that the diffusion constant depends on the mass and on the

conductivity sometimes referred to Einstein's relation. The main aim of this book is to reveal similar connections between the physical and geometric properties of space and diffusion. This is done in the context of random walks in the absence of algebraic structure, local or global spatial symmetry or self-similarity. The author studies the heat diffusion at this general level and discusses the following topics: The multiplicative Einstein relation, Isoperimetric inequalities, Heat kernel estimates, Elliptic and parabolic Harnack inequality. *Introduction to Circle Packing* Kenneth Stephenson, 2005. Publisher Description

Computer Networks and Systems Thomas G. Robertazzi, 2012-12-06. Statistical performance evaluation has assumed an increasing amount of importance as we seek to design more and more sophisticated communication and information processing systems. The ability to predict a proposed system's performance without actually having to construct it is an extremely cost-effective design tool. This book is meant to be a first-year graduate level introduction to the field of statistical performance evaluation. As such, it covers continuous time queueing theory (chapters 1-4), stochastic Petri networks (chapter 5), and discrete time queueing theory (chapter 6). There is a short appendix at the end of the book that reviews basic probability theory. At Stony Brook, this material would be covered in the second half of a two-course sequence; the first half is an applied computer networks course. Students seem to be encouraged to pursue the analytical material of this book if they first have some idea of the potential applications. *Percolation* Geoffrey Grimmett, 2013-03-09. Quite apart from the fact that percolation theory had its origin in an honest applied problem, it is a source of fascinating problems of the best kind for which a mathematician can wish: problems which are easy to state with a minimum of preparation but whose solutions are apparently difficult and require new methods. At the same time, many of the problems are of interest to or proposed by statistical physicists and not dreamed up merely to demonstrate ingenuity. Much progress has been made in recent years and many of the open problems of ten years ago have been solved. With such solutions, we have seen the evolution of new techniques and questions; the consequent knowledge has shifted the ground under percolation and it is time to examine afresh the mathematics of the subject. The quantity of literature related to percolation seems to grow hour by hour, mostly in the physics journals. It is becoming increasingly difficult to get to know the subject from scratch, and one of the principal purposes of this book is to remedy this. This book is about the mathematics of percolation theory with the emphasis upon presenting the shortest rigorous proofs of the main facts. Coin-turning, Random Walks And Inhomogeneous Markov Chains Janos Engländer, Stanislav Volkov, 2024-11-22. This research monograph explores new frontiers in Markov chains. Although time-homogeneous Markov chains are well understood, this is not at all the case with time-inhomogeneous ones. The book, after a review on the classical theory of homogeneous chains including the electrical network approach, introduces several new models which involve inhomogeneous chains as well as related new types of random walks, for example, coin-turning, conservative and Rademacher walk. Scaling limits, the breakdown of the classical limit theorems as well as recurrence and transience are investigated. The relationship with urn models is the subject of two chapters providing additional

connections to other parts of probability theory Random walks on random graphs are discussed as well as an area where the method of electric networks is especially useful This is illustrated by presenting random walks in random environments and random labyrinths The monograph puts emphasis on showing examples and open problems besides providing rigorous analysis of the models Several figures illustrate the main ideas and a large number of exercises challenge the interested reader

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