Selected Translations

MATHEMATICAL STATISTICS and PROBABILITY

VOLUME 9

Selected Translations In Math Stats Volume 4

Ensheng Dong

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considerably The inherent flexibility of the Gaussian traffic model enables the analysis in a single mathematical framework of systems with both long range and short range dependent input streams Large Deviations for Gaussian Queues demonstrates how the Gaussian traffic model arises naturally and how the analysis of the corresponding queuing model can be performed The text provides a general introduction to Gaussian queues and surveys recent research into the modelling of communications networks Coverage includes Discussion of the theoretical concepts and practical aspects related to Gaussian traffic models Analysis of recent research asymptotic results for Gaussian queues both in the large buffer and many sources regime An emphasis on rare event analysis relying on a variety of asymptotic techniques Examination of single node FIFO queuing systems as well as queues operating under more complex scheduling disciplines and queuing networks A set of illustrative examples that directly relate to important practical problems in communication networking A large collection of instructive exercises and accompanying solutions Large Deviations for Gaussian Queues assumes minimal prior knowledge It is ideally suited for postgraduate students in applied probability operations research computer science and electrical engineering The book s self contained style makes it perfect for practitioners in the communications networking industry and Stochastic Disorder Problems Albert N. Shiryaev, 2019-03-12 This monograph focuses on for researchers in related areas those stochastic quickest detection tasks in disorder problems that arise in the dynamical analysis of statistical data These include quickest detection of randomly appearing targets of spontaneously arising effects and of arbitrage in financial mathematics There is also currently great interest in quickest detection methods for randomly occurring intrusions in information systems and in the design of defense methods against cyber attacks The author shows that the majority of quickest detection problems can be reformulated as optimal stopping problems where the stopping time is the moment the occurrence of disorder is signaled Thus considerable attention is devoted to the general theory of optimal stopping rules and to its concrete problem solving methods The exposition covers both the discrete time case which is in principle relatively simple and allows step by step considerations and the continuous time case which often requires more technical machinery such as martingales supermartingales and stochastic integrals There is a focus on the well developed apparatus of Brownian motion which enables the exact solution of many problems The last chapter presents applications to financial markets Researchers and graduate students interested in probability decision theory and statistical sequential analysis will find this Proceedings of the Berkeley Symposium on Mathematical Statistics and Probability Jerzy Neyman, 1972 book useful

online The new fourth edition which includes 55 new entires and 60 revised entries continues to reflect the growing convergence among the disciplines that influence information and the cultural record with coverage of the latest topics as well as classic articles of historical and theoretical importance **Probability, Combinatorics and Control** Andrev Kostogryzov, Victor Korolev, 2020-04-15 Probabilistic and combinatorial techniques are often used for solving advanced problems This book describes different probabilistic modeling methods and their applications in various areas such as artificial intelligence offshore platforms social networks and others It aims to educate how modern probabilistic and combinatorial models may be created to formalize uncertainties to train how new probabilistic models can be generated for the systems of complex structures to describe the correct use of the presented models for rational control in systems creation and operation and to demonstrate analytical possibilities and practical effects for solving different system problems on each life cycle stage **Probability Theory** R.G. Laha, V.K. Rohatqi, 2020-05-21 This comprehensive presentation of the basic concepts of probability theory examines both classical and modern methods. The treatment emphasizes the relationship between probability theory and mathematical analysis and it stresses applications to statistics as well as to analysis Topics include The laws of large numbers Distribution and characteristic functions The central limit problem Dependence Random variables taking values in a normed linear space Each chapter features worked examples in addition to problems and bibliographical references to supplementary reading material enhance the text For advanced undergraduates and graduate students in mathematics Aspects of Vagueness Heinz J. Skala, S. Termini, E. Trillias, 2012-12-06 The Second World Conference on Mathematics at the Service of Man was held at the Universidad Politecnica de Las Palmas Canary Islands Spain June 28 to July 3 1982 The first volume of the Proceedings of the Conference entitled Functional Equations Theory and Applications has appeared in the Reidel series Mathematics and Its Applications The papers in this volume consist of the invited lectures delivered at the Conference Section 7 Non Classical Logics and Modelling as well as some selected papers which offer an introduction to the philosophy methodology and to the lite rature of the broad and fascinating field of vagueness imprecision and uncertainty The contributed papers appeared in the volume of photo offset preprints distributed at the Conference It is our hope that the papers present a good sample with respect to the background the formalism and practice of this area of research as far as we understand it today As the subject Vagueness touches many aspects of human thinking the contributions have been made from a broad spectrum ranging from philo ophy through pure mathematics to probability theory and mathematical economics therefore the careful reader should find some new insights here In conclusion the editors want to thank all authors who have contributed to this volume the publishers of Commenta tiones Mathematicae Universitatis Carolinae for permission to reprint the paper Fuzziness and Fuzzy Equality Commentationes Mathematicae Universitatis Carolinae 23 1982 249 267 and D Reidel for friendly cooperation Catalog of Copyright Entries. Third Series Library of Congress. Copyright Office, 1975

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