

The Carus Mathematical Monographs

NUMBER TWENTY-TWO

**RANDOM WALKS
AND
ELECTRIC NETWORKS**



PETER G. DOYLE
and
J. LAURIE SNELL

Random Walks And Electrical Networks Carus Mathematical Monographs No

Edward B. Curtis, James A. Morrow



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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

Random Walks and Electric Networks Peter G. Doyle, James Laurie Snell, 1984 Random Walks and Electric Networks Peter G. Doyle, J. Laurie Snell, 1984 **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 before one constructs 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 It is intended for people who work with statistical performance evaluation including engineers computer scientists and applied mathematicians As such it covers continuous time queueing theory chapters 1-4 stochastic Petri networks chapter 5 discrete time queueing theory chapter 6 and recent network traffic modeling work chapter 7 There is a short appendix at the end of the book that reviews basic probability theory This material can be taught as a complete semester long course in performance evaluation or queueing theory Alternatively one may teach only chapters 2 and 6 in the first half of an introductory computer networking course as is done at Stony Brook The second half of the course could use a more protocol oriented text such as ones by Saadawi SAAD or Stallings STALL What is new in the third edition of this book In addition to the well received material of the second edition this edition has three major new features

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

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 *Random Graphs, Phase Transitions, and the Gaussian Free Field* Martin T. Barlow, Gordon Slade, 2019-12-03 The 2017 PIMS CRM Summer School in Probability was held at the Pacific Institute for the Mathematical Sciences PIMS at the University of British Columbia in Vancouver Canada during June 5-30 2017 It had 125 participants from 20 different countries and featured two main courses three mini courses and twenty nine lectures The lecture notes contained in this volume provide introductory accounts of three of the most active and fascinating areas of research in modern probability theory especially designed for graduate students entering research Scaling limits of random trees and random graphs Christina Goldschmidt Lectures on the Ising and Potts models on the hypercubic lattice Hugo Duminil Copin Extrema of the two dimensional discrete Gaussian free field Marek Biskup Each of these contributions provides a thorough introduction that will be of value to beginners and experts alike *Markov Chains* J. R. Norris, 1998-07-28 Markov chains are central to the understanding of random processes This is not only because they pervade the applications of random processes but also because one can calculate explicitly many quantities of interest This textbook aimed at advanced undergraduate or MSc students with some background in basic probability theory focuses on Markov chains and quickly develops a coherent and rigorous theory whilst showing also how actually to apply it Both discrete time and continuous time chains are studied A distinguishing feature is an introduction to more advanced topics such as martingales and potentials in the established context of Markov chains There are applications to simulation economics optimal control genetics queues and many other topics and exercises and examples drawn both from theory and practice It will therefore be an ideal text either for elementary courses on random processes or those that are more oriented towards applications **Cycle Representations of Markov Processes** Sophia L. Kalpazidou, 2013-06-29 This book provides new insight into Markovian dependence via the cycle decompositions It presents a systematic account of a class of stochastic processes known as cycle or circuit processes so called because they may be defined by directed cycles An important application of this approach is the insight it provides to electrical networks and the duality principle of networks This expanded second edition adds new advances which reveal wide ranging interpretations of cycle representations such as

homologic decompositions orthogonality equations Fourier series semigroup equations and disintegration of measures The text includes chapter summaries as well as a number of detailed illustrations [Inverse Problems for Electrical Networks](#) Edward B. Curtis, James A. Morrow, 2000 Annotation This book is a very timely exposition of part of an important subject which goes under the general name of inverse problems The analogous problem for continuous media has been very much studied with a great deal of difficult mathematics involved especially partial differential equations Some of the researchers working on the inverse conductivity problem for continuous media the problem of recovering the conductivity inside from measurements on the outside have taken an interest in the authors analysis of this similar problem for resistor networks The authors treatment of inverse problems for electrical networks is at a fairly elementary level It is accessible to advanced undergraduates and mathematics students at the graduate level The topics are of interest to mathematicians working on inverse problems and possibly to electrical engineers A few techniques from other areas of mathematics have been brought together in the treatment It is this amalgamation of such topics as graph theory medial graphs and matrix algebra as well as the analogy to inverse problems for partial differential equations that makes the book both original and interesting

Global Riemannian Geometry: Curvature and Topology Ana Hurtado, Steen Markvorsen, Maung Min-Oo, Vicente Palmer, 2020-08-19 This book contains a clear exposition of two contemporary topics in modern differential geometry distance geometric analysis on manifolds in particular comparison theory for distance functions in spaces which have well defined bounds on their curvature the application of the Lichnerowicz formula for Dirac operators to the study of Gromov s invariants to measure the K theoretic size of a Riemannian manifold It is intended for both graduate students and researchers [Introduction to Circle Packing](#) Kenneth Stephenson, 2005 Publisher Description [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 [Solve This](#) James S. Tanton, James Tanton, 2001-08-23 This is a collection of intriguing mathematical problems and activities arising from our everyday experience **Heat Kernels and Analysis on Manifolds, Graphs, and Metric Spaces** Pascal Auscher, T. Coulhon, 2003 This volume contains the expanded lecture notes of courses taught at the Emile Borel Centre of the Henri Poincare Institute Paris In the book leading experts introduce recent research in their fields The unifying theme is the study of heat kernels in various situations using related geometric and analytic tools Topics include analysis of complex coefficient elliptic operators diffusions on fractals and on infinite dimensional groups heat kernel and isoperimetry on Riemannian

manifolds heat kernels and infinite dimensional analysis diffusions and Sobolev type spaces on metric spaces quasi regular mappings and p Laplace operators heat kernel and spherical inversion on $SL(2, \mathbb{C})$ random walks and spectral geometry on crystal lattices isoperimetric and isocapacitary inequalities and generating function techniques for random walks on graphs This volume is suitable for graduate students and research mathematicians interested in random processes and analysis on manifolds

Random Walk on Percolation Clusters Noam Berger, 2003

Geometric Group Theory Cornelia Druţu, Michael Kapovich, 2018-03-28 The key idea in geometric group theory is to study infinite groups by endowing them with a metric and treating them as geometric spaces This applies to many groups naturally appearing in topology geometry and algebra such as fundamental groups of manifolds groups of matrices with integer coefficients etc The primary focus of this book is to cover the foundations of geometric group theory including coarse topology ultralimits and asymptotic cones hyperbolic groups isoperimetric inequalities growth of groups amenability Kazhdan's Property T and the Haagerup property as well as their characterizations in terms of group actions on median spaces and spaces with walls The book contains proofs of several fundamental results of geometric group theory such as Gromov's theorem on groups of polynomial growth Tits's alternative Stallings's theorem on ends of groups Dunwoody's accessibility theorem the Mostow Rigidity Theorem and quasiisometric rigidity theorems of Tukia and Schwartz This is the first book in which geometric group theory is presented in a form accessible to advanced graduate students and young research mathematicians It fills a big gap in the literature and will be used by researchers in geometric group theory and its applications

Markov Chains and Mixing Times David A. Levin, Yuval Peres, 2017-10-31 This book is an introduction to the modern theory of Markov chains whose goal is to determine the rate of convergence to the stationary distribution as a function of state space size and geometry This topic has important connections to combinatorics statistical physics and theoretical computer science Many of the techniques presented originate in these disciplines The central tools for estimating convergence times including coupling strong stationary times and spectral methods are developed The authors discuss many examples including card shuffling and the Ising model from statistical mechanics and present the connection of random walks to electrical networks and apply it to estimate hitting and cover times The first edition has been used in courses in mathematics and computer science departments of numerous universities The second edition features three new chapters on monotone chains the exclusion process and stationary times and also includes smaller additions and corrections throughout Updated notes at the end of each chapter inform the reader of recent research developments

Explorations in Monte Carlo Methods Ronald W. Shonkwiler, Franklin Mendivil, 2009-08-11 Monte Carlo methods are among the most used and useful computational tools available today providing efficient and practical algorithms to solve a wide range of scientific and engineering problems *Explorations in Monte Carlo Methods* provides a hands on approach to learning this subject Each new idea is carefully motivated by a realistic problem thus leading from questions to theory via examples and numerical simulations Programming exercises are integrated

throughout the text as the primary vehicle for learning the material Each chapter ends with a large collection of problems illustrating and directing the material This book is suitable as a textbook for students of engineering and the sciences as well as mathematics The problem oriented approach makes it ideal for an applied course in basic probability and for a more specialized course in Monte Carlo methods Topics include probability distributions counting combinatorial objects simulated annealing genetic algorithms option pricing gamblers ruin statistical mechanics sampling and random number generation

Heat Kernel and Analysis on Manifolds Alexander Grigoryan, 2009 The heat kernel has long been an essential tool in both classical and modern mathematics but has become especially important in geometric analysis as a result of major innovations beginning in the 1970s The methods based on heat kernels have been used in areas as diverse as analysis geometry and probability as well as in physics This book is a comprehensive introduction to heat kernel techniques in the setting of Riemannian manifolds which inevitably involves analysis of the Laplace Beltrami operator and the associated heat equation The first ten chapters cover the foundations of the subject while later chapters deal with more advanced results involving the heat kernel in a variety of settings The exposition starts with an elementary introduction to Riemannian geometry proceeds with a thorough study of the spectral theoretic Markovian and smoothness properties of the Laplace and heat equations on Riemannian manifolds and concludes with Gaussian estimates of heat kernels Grigoryan has written this book with the student in mind in particular by including over 400 exercises The text will serve as a bridge between basic results and current research Titles in this series are co published with International Press Cambridge MA USA

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