



Random Interactive Models

Francois Baccelli, Pierre Bremaud



Random Iterative Models:

Random Iterative Models Marie Duflo, 1997 An up to date self contained review of a wide range of recursive methods for stabilization identification and control of complex stochastic models guiding a rocket or a plane organizing multi access broadcast channels self learning of neural networks Suitable for mathematicians researchers and also students and engineers *Random Iterative Models* Marie Duflo, 2014-01-15 *Wave Propagation and Time Reversal in Randomly Layered Media* Jean-Pierre Fouque, Josselin Garnier, G. Papanicolaou, Knut Solna, 2007-06-30 Our motivation for writing this book is twofold First the theory of waves propagating in randomly layered media has been studied extensively during the last thirty years but the results are scattered in many different papers This theory is now in a mature state especially in the very interesting regime of separation of scales as introduced by G Papanicolaou and his coauthors and described in 8 which is a building block for this book Second we were motivated by the time reversal experiments of M Fink and his group in Paris They were done with ultrasonic waves and have attracted considerable attention because of the surprising effects of enhanced spatial focusing and time compression in random media An exposition of this work and its applications is presented in 56 Time reversal experiments were also carried out with sonar arrays in shallow water by W Kuperman 113 and his group in San Diego The enhanced spatial focusing and time compression of signals in time reversal in random media have many diverse applications in detection and in focused energy delivery on small targets as for example in the struction of kidney stones Enhanced spatial focusing is also useful in sonar and wireless communications for reducing interference Time reversal ideas have played an important role in the development of new methods for array imaging in random media as presented in 19

Stochastic Simulation: Algorithms and Analysis Søren Asmussen, Peter W. Glynn, 2007-07-14 Sampling based computational methods have become a fundamental part of the numerical toolset of practitioners and researchers across an enormous number of different applied domains and academic disciplines This book provides a broad treatment of such sampling based methods as well as accompanying mathematical analysis of the convergence properties of the methods discussed The reach of the ideas is illustrated by discussing a wide range of applications and the models that have found wide usage Given the wide range of examples exercises and applications students practitioners and researchers in probability statistics operations research economics finance engineering as well as biology and chemistry and physics will find the book of value **Elements of Queueing Theory** Francois Baccelli, Pierre Bremaud, 2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two contradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the

explicit results have been obtained when specific assumptions Markov renewal are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be more meaningful to readers who already studied the classical Markovian approach

Theory and Approach of Information Retrievals from Electromagnetic Scattering and Remote Sensing Ya-Qiu Jin, 2006 Theory and Approach of Information Retrievals from Electromagnetic Scattering and Remote Sensing presents some new progress on the theoretical and numerical approaches for information retrieval of the remote sensing via electromagnetic scattering and emission It covers the vector radiative transfer theory for inhomogeneous scatter media polarimetric scattering theory for the synthetic aperture radar SAR imagery and some innovative applications new approach and data validation for current space borne remote sensing programs fast computational method and numerical simulation for bistatic scattering of randomly rough surface with a target presence especially at low grazing angle Some inverse problems in radiative transfer and inverse scattering are also discussed Novel electromagnetics of complex media are also presented Theory and Approach of Information Retrievals from Electromagnetic Scattering and Remote Sensing is intended as a textbook for graduate students and a reference book for scientists to see the most recent progress in the author's research laboratory

Monte-Carlo Methods and Stochastic Processes Emmanuel Gobet, 2016-09-15 Developed from the author's course at the Ecole Polytechnique Monte Carlo Methods and Stochastic Processes From Linear to Non Linear focuses on the simulation of stochastic processes in continuous time and their link with partial differential equations PDEs It covers linear and nonlinear problems in biology finance geophysics mechanics chemistry and other application areas The text also thoroughly develops the problem of numerical integration and computation of expectation by the Monte Carlo method The book begins with a history of Monte Carlo methods and an overview of three typical Monte Carlo problems numerical integration and computation of expectation simulation of complex distributions and stochastic optimization The remainder of the text is organized in three parts of progressive difficulty The first part presents basic tools for stochastic simulation and analysis of algorithm convergence The second part describes Monte Carlo methods for the simulation of stochastic differential equations The final part discusses the simulation of non linear dynamics

Advanced Markov Chain Monte Carlo Methods Faming Liang, Chuanhai Liu, Raymond Carroll, 2011-07-05 Markov Chain Monte Carlo MCMC methods are now an indispensable tool in scientific computing This book discusses recent developments of MCMC methods with an emphasis on those making use of past sample information during simulations The application examples are drawn from diverse fields such as bioinformatics machine learning social science combinatorial optimization and computational physics Key Features Expanded coverage of the stochastic approximation Monte Carlo and

dynamic weighting algorithms that are essentially immune to local trap problems A detailed discussion of the Monte Carlo Metropolis Hastings algorithm that can be used for sampling from distributions with intractable normalizing constants Up to date accounts of recent developments of the Gibbs sampler Comprehensive overviews of the population based MCMC algorithms and the MCMC algorithms with adaptive proposals This book can be used as a textbook or a reference book for a one semester graduate course in statistics computational biology engineering and computer sciences Applied or theoretical researchers will also find this book beneficial

Stochastic Simulation and Monte Carlo Methods Carl Graham, Denis Talay, 2013-07-16 In various scientific and industrial fields stochastic simulations are taking on a new importance This is due to the increasing power of computers and practitioners aim to simulate more and more complex systems and thus use random parameters as well as random noises to model the parametric uncertainties and the lack of knowledge on the physics of these systems The error analysis of these computations is a highly complex mathematical undertaking Approaching these issues the authors present stochastic numerical methods and prove accurate convergence rate estimates in terms of their numerical parameters number of simulations time discretization steps As a result the book is a self contained and rigorous study of the numerical methods within a theoretical framework After briefly reviewing the basics the authors first introduce fundamental notions in stochastic calculus and continuous time martingale theory then develop the analysis of pure jump Markov processes Poisson processes and stochastic differential equations In particular they review the essential properties of It integrals and prove fundamental results on the probabilistic analysis of parabolic partial differential equations These results in turn provide the basis for developing stochastic numerical methods both from an algorithmic and theoretical point of view The book combines advanced mathematical tools theoretical analysis of stochastic numerical methods and practical issues at a high level so as to provide optimal results on the accuracy of Monte Carlo simulations of stochastic processes It is intended for master and Ph D students in the field of stochastic processes and their numerical applications as well as for physicists biologists economists and other professionals working with stochastic simulations who will benefit from the ability to reliably estimate and control the accuracy of their simulations

Nonlinear Time Series Randal Douc, Eric Moulines, David Stoffer, 2014-01-06 Designed for researchers and students Nonlinear Time Series Theory Methods and Applications with R Examples familiarizes readers with the principles behind nonlinear time series models without overwhelming them with difficult mathematical developments By focusing on basic principles and theory the authors give readers the background required to craft their own stochastic models numerical methods and software They will also be able to assess the advantages and disadvantages of different approaches and thus be able to choose the right methods for their purposes The first part can be seen as a crash course on classical time series with a special emphasis on linear state space models and detailed coverage of random coefficient autoregressions both ARCH and GARCH models The second part introduces Markov chains discussing stability the existence of a stationary distribution ergodicity limit theorems and

statistical inference The book concludes with a self contained account on nonlinear state space and sequential Monte Carlo methods An elementary introduction to nonlinear state space modeling and sequential Monte Carlo this section touches on current topics from the theory of statistical inference to advanced computational methods The book can be used as a support to an advanced course on these methods or an introduction to this field before studying more specialized texts Several chapters highlight recent developments such as explicit rate of convergence of Markov chains and sequential Monte Carlo techniques And while the chapters are organized in a logical progression the three parts can be studied independently Statistics is not a spectator sport so the book contains more than 200 exercises to challenge readers These problems strengthen intellectual muscles strained by the introduction of new theory and go on to extend the theory in significant ways The book helps readers hone their skills in nonlinear time series analysis and their applications *Monte Carlo Methods in Financial Engineering* Paul Glasserman,2013-03-09 Monte Carlo simulation has become an essential tool in the pricing of derivative securities and in risk management These applications have in turn stimulated research into new Monte Carlo methods and renewed interest in some older techniques This book develops the use of Monte Carlo methods in finance and it also uses simulation as a vehicle for presenting models and ideas from financial engineering It divides roughly into three parts The first part develops the fundamentals of Monte Carlo methods the foundations of derivatives pricing and the implementation of several of the most important models used in financial engineering The next part describes techniques for improving simulation accuracy and efficiency The final third of the book addresses special topics estimating price sensitivities valuing American options and measuring market risk and credit risk in financial portfolios The most important prerequisite is familiarity with the mathematical tools used to specify and analyze continuous time models in finance in particular the key ideas of stochastic calculus Prior exposure to the basic principles of option pricing is useful but not essential The book is aimed at graduate students in financial engineering researchers in Monte Carlo simulation and practitioners implementing models in industry *Mathematical Reviews* 2004 this book is very comprehensive up to date and useful tool for those who are interested in implementing Monte Carlo methods in a financial context *Computer Aided Verification* Ruzica Piskac,Zvonimir Rakamarić,2025-07-21 This open access 4 volume set constitutes the proceedings of the 37th International Conference on Computer Aided Verification CAV 2025 held in Zagreb Croatia in July 23 25 2025 The 51 regular papers presented together 24 tool papers 4 casestudy papers in these proceedings were carefully reviewed and selected from 305 submissions The accepted papers cover a wide spectrum of topics from theoretical results to applications of formal methods These papers apply or extend formal methods to a wide range of domains such as concurrency machine learning and neural networks quantum systems as well as hybrid and stochastic systems *Spatial Statistics and Modeling* Carlo Gaetan,Xavier Guyon,2009-11-10 Spatial statistics are useful in subjects as diverse as climatology ecology economics environmental and earth sciences epidemiology image analysis and more This book covers the best known spatial models for

three types of spatial data geostatistical data stationarity intrinsic models variograms spatial regression and space time models areal data Gibbs Markov fields and spatial auto regression and point pattern data Poisson Cox Gibbs and Markov point processes The level is relatively advanced and the presentation concise but complete The most important statistical methods and their asymptotic properties are described including estimation in geostatistics autocorrelation and second order statistics maximum likelihood methods approximate inference using the pseudo likelihood or Monte Carlo simulations statistics for point processes and Bayesian hierarchical models A chapter is devoted to Markov Chain Monte Carlo simulation Gibbs sampler Metropolis Hastings algorithms and exact simulation A large number of real examples are studied with R and each chapter ends with a set of theoretical and applied exercises While a foundation in probability and mathematical statistics is assumed three appendices introduce some necessary background The book is accessible to senior undergraduate students with a solid math background and Ph D students in statistics Furthermore experienced statisticians and researchers in the above mentioned fields will find the book valuable as a mathematically sound reference This book is the English translation of *Modélisation et Statistique Spatiales* published by Springer in the series *Mathématiques Applications* a series established by Société de Mathématiques Appliquées et Industrielles SMAI

Handbook of Discrete-Valued Time Series Richard A. Davis, Scott H. Holan, Robert Lund, Nalini Ravishanker, 2016-01-06 Model a Wide Range of Count Time Series Handbook of Discrete Valued Time Series presents state of the art methods for modeling time series of counts and incorporates frequentist and Bayesian approaches for discrete valued spatio temporal data and multivariate data While the book focuses on time series of counts some of the techniques discussed are

Numerical Probability Gilles Pagès, 2018-07-31 This textbook provides a self contained introduction to numerical methods in probability with a focus on applications to finance Topics covered include the Monte Carlo simulation including simulation of random variables variance reduction quasi Monte Carlo simulation and more recent developments such as the multilevel paradigm stochastic optimization and approximation discretization schemes of stochastic differential equations as well as optimal quantization methods The author further presents detailed applications to numerical aspects of pricing and hedging of financial derivatives risk measures such as value at risk and conditional value at risk implicitation of parameters and calibration Aimed at graduate students and advanced undergraduate students this book contains useful examples and over 150 exercises making it suitable for self study

Foundations of Computational Mathematics Ronald A. DeVore, Arieh Iserles, Endre Süli, 2001-05-17 Collection of papers by leading researchers in computational mathematics suitable for graduate students and researchers

Fundamentals of Queueing Networks Hong Chen, David D. Yao, 2013-04-17 The objective of this book is to collect in a single volume the essentials of stochastic networks from the classical product form theory to the more recent developments such as diffusion and fluid limits stochastic comparisons stability control dynamic scheduling and optimization The selection of materials inevitably is a reflection upon our bias and preference but it is also driven to a large extent by our

desire to provide a graduate level text that is well balanced in breadth and depth suitable for the classroom Given the wide ranging applications of stochastic networks in recent years from supply chains to telecommunications it is also our hope that the book will serve as a useful reference for researchers and students alike in these diverse fields The book consists of three parts The first part Chapters 1 through 4 covers continuous time Markov chain models including the classical Jackson and Kelly networks the notion of quasi reversible queues and stochastic comparisons The second part Chapters 5 through 10 focuses on Brownian models including limit theorems for generalized Jackson net works and multiclass feedforward networks an in depth examination of stability in a Kumar Seidman network and Brownian approximations for general multiclass networks with a mixture of priority and first in first out disciplines The third part Chapters 11 and 12 discusses scheduling in both queueing stochastic and fluid deterministic networks along with topics such as conservation laws polymatroid optimization and linear programming

Stochastic Processes Kaddour Najim,Enso Ikonen,Ait-Kadi Daoud,2004-07-01 A stochastic process is a random or conjectural process and this book is concerned with applied probability and statistics Whilst maintaining the mathematical rigour this subject requires it addresses topics of interest to engineers such as problems in modelling control reliability maintenance data analysis and engineering involvement with insurance This book deals with the tools and techniques used in the stochastic process estimation optimisation and recursive logarithms in a form accessible to engineers and which can also be applied to Matlab Amongst the themes covered in the chapters are mathematical expectation arising from increasing information patterns the estimation of probability distribution the treatment of distribution of real random phenomena in engineering economics biology and medicine etc and expectation maximisation The latter part of the book considers optimization algorithms which can be used for example to help in the better utilization of resources and stochastic approximation algorithms which can provide prototype models in many practical applications An engineering approach to applied probabilities and statistics Presents examples related to practical engineering applications such as reliability randomness and use of resources Readers with varying interests and mathematical backgrounds will find this book accessible

Stochastic Integration and Differential Equations Philip Protter,2013-12-21 It has been 15 years since the first edition of Stochastic Integration and Differential Equations A New Approach appeared and in those years many other texts on the same subject have been published often with connections to applications especially mathematical finance Yet in spite of the apparent simplicity of approach none of these books has used the functional analytic method of presenting semimartingales and stochastic integration Thus a 2nd edition seems worthwhile and timely though it is no longer appropriate to call it a new approach The new edition has several significant changes most prominently the addition of exercises for solution These are intended to supplement the text but lemmas needed in a proof are never relegated to the exercises Many of the exercises have been tested by graduate students at Purdue and Cornell Universities Chapter 3 has been completely redone with a new more intuitive and simultaneously

elementary proof of the fundamental Doob Meyer decomposition theorem the more general version of the Girsanov theorem due to Lenglart the Kazamaki Novikov criteria for exponential local martingales to be martingales and a modern treatment of compensators Chapter 4 treats sigma martingales important in finance theory and gives a more comprehensive treatment of martingale representation including both the Jacod Yor theory and Emery's examples of martingales that actually have martingale representation thus going beyond the standard cases of Brownian motion and the compensated Poisson process New topics added include an introduction to the theory of the expansion of filtrations a treatment of the Fefferman martingale inequality and that the dual space of the martingale space H^1 can be identified with BMO martingales Solutions to selected exercises are available at the web site of the author with current URL <http://www.orie.cornell.edu/protter/books.html>

Stochastic Calculus and Financial Applications J. Michael Steele, 2012-12-06 This book is designed for students who want to develop professional skill in stochastic calculus and its application to problems in finance The Wharton School course that forms the basis for this book is designed for energetic students who have had some experience with probability and statistics but have not had advanced courses in stochastic processes Although the course assumes only a modest background it moves quickly and in the end students can expect to have tools that are deep enough and rich enough to be relied on throughout their professional careers The course begins with simple random walk and the analysis of gambling games This material is used to motivate the theory of martingales and after reaching a decent level of confidence with discrete processes the course takes up the more demanding development of continuous time stochastic processes especially Brownian motion The construction of Brownian motion is given in detail and enough material on the subtle nature of Brownian paths is developed for the student to evolve a good sense of when intuition can be trusted and when it cannot The course then takes up the Ito integral in earnest The development of stochastic integration aims to be careful and complete without being pedantic

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