

Random Walks and Discrete Potential Theory

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Random Walks And Discrete Potential Theory

H. Kesten, R. Durrett



Random Walks And Discrete Potential Theory:

Random Walks and Discrete Potential Theory M. Picardello, W. Woess, 1999-11-18 Comprehensive and interdisciplinary text covering the interplay between random walks and structure theory *Random Walks and Discrete Potential Theory. Cortona 1997* Massimo Picardello, Wolfgang Woess, 1999 **Random Walks on Infinite Graphs and Groups** Wolfgang Woess, 2000-02-13 The main theme of this book is the interplay between the behaviour of a class of stochastic processes random walks and discrete structure theory The author considers Markov chains whose state space is equipped with the structure of an infinite locally finite graph or as a particular case of a finitely generated group The transition probabilities are assumed to be adapted to the underlying structure in some way that must be specified precisely in each case From the probabilistic viewpoint the question is what impact the particular type of structure has on various aspects of the behaviour of the random walk Vice versa random walks may also be seen as useful tools for classifying or at least describing the structure of graphs and groups Links with spectral theory and discrete potential theory are also discussed This book will be essential reading for all researchers working in stochastic process and related topics *Selected Works of Oded Schramm* Itai Benjamini, Olle Häggström, 2011-08-12 This volume is dedicated to the memory of the late Oded Schramm 1961-2008 distinguished mathematician Throughout his career Schramm made profound and beautiful contributions to mathematics that will have a lasting influence In these two volumes Editors Itai Benjamini and Olle Häggström have collected some of his papers supplemented with three survey papers by Steffen Rohde, Häggström and Christophe Garban that further elucidate his work The papers within are a representative collection that shows the breadth, depth, enthusiasm and clarity of his work with sections on Geometry, Noise Sensitivity, Random Walks and Graph Limits, Percolation and finally Schramm-Loewner Evolution An introduction by the Editors and a comprehensive bibliography of Schramm's publications complete the volume The book will be of especial interest to researchers in probability and geometry and in the history of these subjects Random Walks and Geometry Vadim Kaimanovich, 2008-08-22 Recent developments show that probability methods have become a very powerful tool in such different areas as statistical physics, dynamical systems, Riemannian geometry, group theory, harmonic analysis, graph theory and computer science This volume is an outcome of the special semester 2001 Random Walks held at the Schrödinger Institute in Vienna, Austria It contains original research articles with non-trivial new approaches based on applications of random walks and similar processes to Lie groups, geometric flows, physical models on infinite graphs, random number generators, Lyapunov exponents, geometric group theory, spectral theory of graphs and potential theory Highlights are the first survey of the theory of the stochastic Loewner evolution and its applications to percolation theory, a new rapidly developing and very promising subject at the crossroads of probability, statistical physics and harmonic analysis, surveys on expander graphs, random matrices and quantum chaos, cellular automata and symbolic dynamical systems and others The contributors to the volume are the leading experts in the area The book will provide a valuable source both for active

researchers and graduate students in the respective fields **Quantum Potential Theory** Philippe Biane, Luc Bouten, Fabio Cipriani, Norio Konno, Quanhua Xu, 2008-09-23 This book offers the revised and completed notes of lectures given at the 2007 conference Quantum Potential Theory Structures and Applications to Physics These lectures provide an introduction to the theory and discuss various applications **Analysis and Partial Differential Equations on Manifolds, Fractals and Graphs** Alexander Grigor'yan, Yuhua Sun, 2021-01-18 The book covers the latest research in the areas of mathematics that deal the properties of partial differential equations and stochastic processes on spaces in connection with the geometry of the underlying space Written by experts in the field this book is a valuable tool for the advanced mathematician *Potential Theory* Masanori Kishi, 2011-05-02 No detailed description available for Potential Theory **Potential Theory - ICPT 94** Josef Kral, Jaroslav Lukes, Ivan Netuka, Jiri Vesely, 2011-10-13 No detailed description available for Potential Theory ICPT 94

Random Walks, Boundaries and Spectra Daniel Lenz, Florian Sobieczky, Wolfgang Woess, 2011-06-16 These proceedings represent the current state of research on the topics boundary theory and spectral and probability theory of random walks on infinite graphs They are the result of the two workshops held in Styria Graz and St Kathrein am Offenegg Austria between June 29th and July 5th 2009 Many of the participants joined both meetings Even though the perspectives range from very different fields of mathematics they all contribute with important results to the same wonderful topic from structure theory which by extending a quotation of Laurent Saloff Coste could be described by exploration of groups by random processes *Harmonic Functions and Potentials on Finite or Infinite Networks* Victor Anandam, 2011-06-27 Random walks Markov chains and electrical networks serve as an introduction to the study of real valued functions on finite or infinite graphs with appropriate interpretations using probability theory and current voltage laws The relation between this type of function theory and the Newton potential theory on the Euclidean spaces is well established The latter theory has been variously generalized one example being the axiomatic potential theory on locally compact spaces developed by Brelot with later ramifications from Bauer Constantinescu and Cornea A network is a graph with edge weights that need not be symmetric This book presents an autonomous theory of harmonic functions and potentials defined on a finite or infinite network on the lines of axiomatic potential theory Random walks and electrical networks are important sources for the advancement of the theory *Fractals in Graz 2001* Peter Grabner, Wolfgang Woess, 2012-12-06 This book contains the proceedings of the conference Fractals in Graz 2001 Analysis Dynamics Geometry Stochastics that was held in the second week of June 2001 at Graz University of Technology in the capital of Styria southeastern province of Austria The scientific committee of the meeting consisted of M Barlow Vancouver R Strichartz Ithaca P Grabner and W Woess both Graz the latter two being the local organizers and editors of this volume We made an effort to unite in the conference as well as in the present proceedings a multitude of different directions of active current work and to bring together researchers from various countries as well as research fields that all are linked in some way with the modern theory of fractal structures

Although or because in Graz there is only a very small group working on fractal structures consisting of non insiders we hope to have been successful with this program of wide horizons All papers were written upon explicit invitation by the editors and we are happy to be able to present this representative panorama of recent work on potential theory random walks spectral theory fractal groups dynamic systems fractal geometry and more The papers presented here underwent a refereeing process

Topics in Geometric Group Theory Pierre de la Harpe, 2000-10-15 In this book Pierre de la Harpe provides a concise and engaging introduction to geometric group theory a new method for studying infinite groups via their intrinsic geometry that has played a major role in mathematics over the past two decades A recognized expert in the field de la Harpe adopts a hands on approach illustrating key concepts with numerous concrete examples The first five chapters present basic combinatorial and geometric group theory in a unique and refreshing way with an emphasis on finitely generated versus finitely presented groups In the final three chapters de la Harpe discusses new material on the growth of groups including a detailed treatment of the Grigorchuk group Most sections are followed by exercises and a list of problems and complements enhancing the book's value for students problems range from slightly more difficult exercises to open research problems in the field An extensive list of references directs readers to more advanced results as well as connections with other fields

Percolation Geoffrey R. Grimmett, 2013-03-09 Percolation theory is the study of an idealized random medium in two or more dimensions The mathematical theory is mature and continues to give rise to problems of special beauty and difficulty Percolation is pivotal for studying more complex physical systems exhibiting phase transitions The emphasis of this book is upon core mathematical material and the presentation of the shortest and most accessible proofs The book is intended for graduate students and researchers in probability and mathematical physics Almost no specialist knowledge is assumed Much new material appears in this second edition including dynamic and static renormalization strict inequalities between critical points a sketch of the lace expansion and several essays on related fields and applications

Random Walks on Disordered Media and their Scaling Limits Takashi Kumagai, 2014-01-25 In these lecture notes we will analyze the behavior of random walk on disordered media by means of both probabilistic and analytic methods and will study the scaling limits We will focus on the discrete potential theory and how the theory is effectively used in the analysis of disordered media The first few chapters of the notes can be used as an introduction to discrete potential theory Recently there has been significant progress on the theory of random walk on disordered media such as fractals and random media Random walk on a percolation cluster the ant in the labyrinth is one of the typical examples In 1986 H Kesten showed the anomalous behavior of a random walk on a percolation cluster at critical probability Partly motivated by this work analysis and diffusion processes on fractals have been developed since the late eighties As a result various new methods have been produced to estimate heat kernels on disordered media These developments are summarized in the notes

Denumerable Markov Chains John G. Kemeny, J. Laurie Snell, Anthony W. Knapp, 2012-12-06 With the first edition out of print we decided to arrange for republication of

Denumerable Markov Chains with additional bibliographic material The new edition contains a section Additional Notes that indicates some of the developments in Markov chain theory over the last ten years As in the first edition and for the same reasons we have resisted the temptation to follow the theory in directions that deal with uncountable state spaces or continuous time A section entitled Additional References complements the Additional Notes J W Pitman pointed out an error in Theorem 9.53 of the first edition which we have corrected More detail about the correction appears in the Additional Notes Aside from this change we have left intact the text of the first eleven chapters The second edition contains a twelfth chapter written by David Griffeath on Markov random fields We are grateful to Ted Cox for his help in preparing this material Notes for the chapter appear in the section Additional Notes J G K J L S A W K

Stochastic Processes in Mathematical Physics and Engineering Richard Ernest Bellman, American Mathematical Society, 1964-12-31

Computational and Statistical Group Theory Robert H. Gilman, Alexei G. Myasnikov, Vladimir Shpilrain, 2002 This book gives a nice overview of the diversity of current trends in computational and statistical group theory It presents the latest research and a number of specific topics such as growth black box groups measures on groups product replacement algorithms quantum automata and more It includes contributions by speakers at AMS Special Sessions at The University of Nevada Las Vegas and the Stevens Institute of Technology Hoboken NJ It is suitable for graduate students and research mathematicians interested in group theory

Random Walks, Brownian Motion, and Interacting Particle Systems H. Kesten, R. Durrett, 2012-12-06 This collection of articles is dedicated to Frank Spitzer on the occasion of his 65th birthday The articles written by a group of his friends colleagues former students and coauthors are intended to demonstrate the major influence Frank has had on probability theory for the last 30 years and most likely will have for many years to come Frank has always liked new phenomena clean formulations and elegant proofs He has created or opened up several research areas and it is not surprising that many people are still working out the consequences of his inventions By way of introduction we have reprinted some of Frank's seminal articles so that the reader can easily see for himself the point of origin for much of the research presented here These articles of Frank's deal with properties of Brownian motion fluctuation theory and potential theory for random walks and of course interacting particle systems The last area was started by Frank as part of the general resurgence of treating problems of statistical mechanics with rigorous probabilistic tools

Modern Theory of Dynamical Systems Anatole Katok, Yakov Pesin, Federico Rodriguez Hertz, 2017-06-19 This volume is a tribute to one of the founders of modern theory of dynamical systems the late Dmitry Victorovich Anosov It contains both original papers and surveys written by some distinguished experts in dynamics which are related to important themes of Anosov's work as well as broadly interpreted further crucial developments in the theory of dynamical systems that followed Anosov's original work Also included is an article by A. Katok that presents Anosov's scientific biography and a picture of the early development of hyperbolicity theory in its various incarnations complete and partial uniform and nonuniform

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