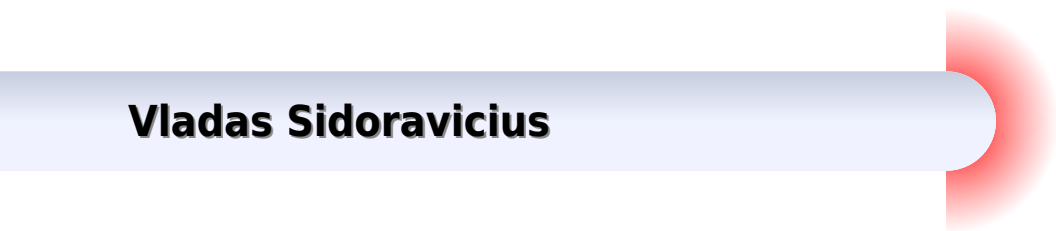




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Jean-Marc Azais, Mario Wschebor, 2009-02-17 A timely and comprehensive treatment of random field theory with applications across diverse areas of study *Level Sets and Extrema of Random Processes and Fields* discusses how to understand the properties of the level sets of paths as well as how to compute the probability distribution of its extremal values which are two general classes of problems that arise in the study of random processes and fields and in related applications This book provides a unified and accessible approach to these two topics and their relationship to classical theory and Gaussian processes and fields and the most modern research findings are also discussed The authors begin with an introduction to the basic concepts of stochastic processes including a modern review of Gaussian fields and their classical inequalities Subsequent chapters are devoted to Rice formulas regularity properties and recent results on the tails of the distribution of the maximum Finally applications of random fields to various areas of mathematics are provided specifically to systems of random equations and condition numbers of random matrices Throughout the book applications are illustrated from various areas of study such as statistics genomics and oceanography while other results are relevant to econometrics engineering and mathematical physics The presented material is reinforced by end of chapter exercises that range in varying degrees of difficulty Most fundamental topics are addressed in the book and an extensive up to date bibliography directs readers to existing literature for further study *Level Sets and Extrema of Random Processes and Fields* is an excellent book for courses on probability theory spatial statistics Gaussian fields and probabilistic methods in real computation at the upper undergraduate and graduate levels It is also a valuable reference for professionals in mathematics and applied fields such as statistics engineering econometrics mathematical physics and biology *Topological Complexity of Smooth Random Functions* Robert Adler, Jonathan E. Taylor, 2011-05-18 These notes based on lectures delivered in Saint Flour provide an easy introduction to the authors 2007 Springer monograph *Random Fields and Geometry* While not as exhaustive as the full monograph they are also less exhausting while still covering the basic material typically at a more intuitive and less technical level They also cover some more recent material relating to random algebraic topology and statistical applications The notes include an introduction to the general theory of Gaussian random fields treating classical topics such as continuity and boundedness This is followed by a quick review of geometry both integral and Riemannian with an emphasis on tube formulae to provide the reader with the material needed to understand and use the Gaussian kinematic formula the main result of the notes This is followed by chapters on topological inference and random algebraic topology both of which provide applications of the main results

Stochastic Spatial Processes Petre Tautu, 2006-11-14 Proceedings of a Conference held in Heidelberg September 10 14 1984 In and Out of Equilibrium Vladas Sidoravicius, 2012-12-06 For more than two decades percolation theory random walks interacting particle systems and topics related to statistical mechanics have

experienced intense growth. In the last several years especially remarkable progress has been made in a number of directions such as Wulff constructions above two dimensions for percolation Potts and Ising models classification of random walks in random environments better understanding of fluctuations in two dimensional growth processes the introduction and remarkable uses of the Stochastic Loewner Equation the rigorous derivation of exact intersection exponents for planar Brownian motion and finally the proof of conformal invariance for critical percolation scaling limits on the triangular lattice. It was thus a fortuitous time to bring together researchers including many personally responsible for these advances in the framework of the IVth Brazilian School of Probability held at Mambucaba on August 14-19 2000. This School first envisioned and organized by IMPA's probability group in 1997 has since developed into an annual meeting with an almost constant format: it usually offers three advanced courses delivered by prominent scientists combined with a high level conference. This volume contains invited articles associated with that meeting and we hope it will provide the reader with an accurate impression regarding the current state of affairs in these important fields of probability theory.

Stochastic Spatial Processes Petre Tăutu, 1986 Probability and Mathematical Statistics, 1998 *Bulletin - Institute of Mathematical Statistics*, 1986 **Publicaciones matemáticas del Uruguay**, 1989 *Modelos estocásticos* José María González Barrios, Luis G. Gorostiza, 1998

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