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STOCHASTIC INTERACTING SYSTEMS IN LIFE AND SOCIAL SCIENCES

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Stochastic Interacting Systems

Eva Lütkebohmert



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Stochastic Interacting Systems: Contact, Voter and Exclusion Processes Thomas M. Liggett, 2013-03-09

Interactive Particle Systems is a branch of Probability Theory with close connections to Mathematical Physics and Mathematical Biology. In 1985 the author wrote a book T Liggett *Interacting Particle System* ISBN 3 540 96069 that treated the subject as it was at that time. The present book takes three of the most important models in the area and traces advances in our understanding of them since 1985. In so doing many of the most useful techniques in the field are explained and developed so that they can be applied to other models and in other contexts. Extensive Notes and References sections discuss other work on these and related models. Readers are expected to be familiar with analysis and probability at the graduate level but it is not assumed that they have mastered the material in the 1985 book. This book is intended for graduate students and researchers in Probability Theory and in related areas of Mathematics, Biology and Physics. [Stochastic Interacting](#)

[Systems in Life and Social Sciences](#) Nicolas Lanchier, 2024-07-01 This volume provides an overview of two of the most important examples of interacting particle systems: the contact process and the voter model, as well as their many variants introduced in the past 50 years. These stochastic processes are organized by domains of application: epidemiology, population dynamics, ecology, genetics, sociology, econophysics, game theory, along with a flavor of the mathematical techniques developed for their analysis. *Interacting Particle Systems* Thomas M. Liggett, 2006-01-09 From the reviews: This book presents a

complete treatment of a new class of random processes which have been studied intensively during the last fifteen years. None of this material has ever appeared in book form before. The high quality of this work makes a fascinating subject and its open problem as accessible as possible. F. L. Spitzer in *Mathematical Reviews* 1986. However, it can be said that the author has succeeded in what even experts are seldom able to achieve: To write a clearcut and inspiring book on his favorite subject which meets most if not all requirements which can be imposed on a comprehensive text on an important new field. The author can be congratulated on his excellent presentation of the theory of interacting particle systems. The book is highly recommended to everyone who works on or is interested in this subject: to probabilists, physicists and theoretical biologists. G. Rosenkrantz in *Methods of Information in Medicine* 1986.

Interactive Systems: Design, Specification, and

Verification Chris J. Johnson, 2001-10-24 This book constitutes the thoroughly refereed post-proceedings of the 8th International Workshop on the Design, Specification and Verification of Interactive Systems (DSV-IS 2001) held in Glasgow, Scotland, UK, in June 2001. The 12 revised full papers presented have gone through two rounds of reviewing, selection and revision. The book offers topical sections on mobile interface design, context-sensitive interfaces, supervision and control systems, temporal and stochastic issues, and new perspectives. [Stochastic Interacting Particle Systems and Nonlinear](#)

[Kinetic Equations](#) Andreas Eibeck, Wolfgang Wagner, 2002

Stochastic Models for Interacting Systems Anthony

Kuh, 1987 **Interactive Systems. Design, Specification, and Verification** Stephen W. Gilroy, Michael D.

Harrison,2006-05-26 This book constitutes the refereed post proceedings of the 12th International Workshop on Design Specification and Verification of Interactive Systems DSV IS 2005 The 20 revised full papers 1 keynote paper and 4 summaries of group discussions are organized in topical sections on teams and groups sketches and templates away from the desktop migration and mobility analysis tools model based design processes and tools and group discussions *From Markov Chains to Non-equilibrium Particle Systems* Mufa Chen,2004 This book is representative of the work of Chinese probabilists on probability theory and its applications in physics It presents a unique treatment of general Markov jump processes uniqueness various types of ergodicity Markovian couplings reversibility spectral gap etc It also deals with a typical class of non equilibrium particle systems including the typical Schl gl model taken from statistical physics The constructions ergodicity and phase transitions for this class of Markov interacting particle systems namely reaction diffusion processes are presented In this new edition a large part of the text has been updated and two and a half chapters have been rewritten The book is self contained and can be used in a course on stochastic processes for graduate students Natural Language Generation in Interactive Systems Amanda Stent,Srinivas Bangalore,2014-06-12 An informative and comprehensive overview of the state of the art in natural language generation NLG for interactive systems this guide serves to introduce graduate students and new researchers to the field of natural language processing and artificial intelligence while inspiring them with ideas for future research Detailing the techniques and challenges of NLG for interactive applications it focuses on the research into systems that model collaborativity and uncertainty are capable of being scaled incrementally and can engage with the user effectively A range of real world case studies is also included The book and the accompanying website feature a comprehensive bibliography and refer the reader to corpora data software and other resources for pursuing research on natural language generation and interactive systems including dialog systems multimodal interfaces and assistive technologies It is an ideal resource for students and researchers in computational linguistics natural language processing and related fields **Dormancy in Stochastic Interacting Systems** ,2023 *Measure-valued Processes, Stochastic Partial Differential Equations, and Interacting Systems* Donald Andrew Dawson,1994-01-01 The papers in this collection explore the connections between the rapidly developing fields of measure valued processes stochastic partial differential equations and interacting particle systems each of which has undergone profound development in recent years Bringing together ideas and tools arising from these different sources the papers include contributions to major directions of research in these fields explore the interface between them and describe newly developing research problems and methodologies Several papers are devoted to different aspects of measure valued branching processes also called superprocesses Some new classes of these processes are described including branching in catalytic media branching with change of mass and multilevel branching Sample path and spatial clumping properties of superprocesses are also studied The papers on Fleming Viot processes arising in population genetics include discussions of the role of genealogical structures

and the application of the Dirichlet form methodology Several papers are devoted to particle systems studied in statistical physics and to stochastic partial differential equations which arise as hydrodynamic limits of such systems With overview articles on some of the important new developments in these areas this book would be an ideal source for an advanced graduate course on superprocesses **From Particle Systems to Partial Differential Equations II** Patrícia Gonçalves, Ana Jacinta Soares, 2015-04-04 This book focuses on mathematical problems concerning different applications in physics engineering chemistry and biology It covers topics ranging from interacting particle systems to partial differential equations PDEs statistical mechanics and dynamical systems The purpose of the second meeting on Particle Systems and PDEs was to bring together renowned researchers working actively in the respective fields to discuss their topics of expertise and to present recent scientific results in both areas Further the meeting was intended to present the subject of interacting particle systems its roots in and impacts on the field of physics and its relation with PDEs to a vast and varied public including young researchers The book also includes the notes from two mini courses presented at the conference allowing readers who are less familiar with these areas of mathematics to more easily approach them The contributions will be of interest to mathematicians theoretical physicists and other researchers interested in interacting particle systems partial differential equations statistical mechanics stochastic processes kinetic theory dynamical systems and mathematical modeling aspects

Probability and Phase Transition G.R. Grimmett, 1994-01-31 This volume describes the current state of knowledge of random spatial processes particularly those arising in physics The emphasis is on survey articles which describe areas of current interest to probabilists and physicists working on the probability theory of phase transition Special attention is given to topics deserving further research The principal contributions by leading researchers concern the mathematical theory of random walk interacting particle systems percolation Ising and Potts models spin glasses cellular automata quantum spin systems and metastability The level of presentation and review is particularly suitable for postgraduate and postdoctoral workers in mathematics and physics and for advanced specialists in the probability theory of spatial disorder and phase transition **Chemical Kinetics: Beyond The Textbook** Katja Lindenberg, Ralf Metzler, Gleb Oshanin, 2019-08-27

Processes involving randomly moving particles which react either upon encounter or via distance dependent reaction rates are ubiquitous in nature A few stray examples are recombination of ions or holes and electrons excitation energy migration and quenching trapping of particles by other species coagulation binding of ligands and proteins to specific sites chemotaxis catalytically induced self propulsion polymerization growth of dendrites or aggregates or nuclei of a new phase Several decades ago it was recognized that the kinetic behavior in some systems with reactions and random transport is strongly affected by many factors which were not taken into account in previous studies These are to name but a few fluctuations in the spatial distributions of the reactants and fluctuations of the reactivity some essentially many particle phenomena effects of anomalous diffusion molecular crowding as well as the internal geometry of the reaction bath Within recent years along

with a growing interest in chemical processes occurring in biological systems or cellular environments numerous advances have been made and considerable knowledge has been acquired These seminal contributions are however scattered among many journals and no attempt has been made so far to present a unified picture This book presents a general overview of different contemporary facets of chemical kinetics in a variety of different environments It includes 23 seminal works and reviews on different aspects of reaction processes in chemical physical and biophysical systems both theoretical and experimental

Probability and Statistical Physics in St. Petersburg V. Sidoravicius, S. Smirnov, 2016-04-28 This book brings a reader to the cutting edge of several important directions of the contemporary probability theory which in many cases are strongly motivated by problems in statistical physics The authors of these articles are leading experts in the field and the reader will get an exceptional panorama of the field from the point of view of scientists who played and continue to play a pivotal role in the development of the new methods and ideas interlinking it with geometry complex analysis conformal field theory etc making modern probability one of the most vibrant areas in mathematics

Percolation Theory and Ergodic Theory of Infinite Particle Systems Harry Kesten, 2012-12-06 This IMA Volume in Mathematics and its Applications PERCOLATION THEORY AND ERGODIC THEORY OF INFINITE PARTICLE SYSTEMS represents the proceedings of a workshop which was an integral part of the 1984-85 IMA program on STOCHASTIC DIFFERENTIAL EQUATIONS AND THEIR APPLICATIONS We are grateful to the Scientific Committee Daniel Stroock Chairman Wendell Fleming Theodore Harris Pierre Louis Lions Steven Orey George Papanicolaou for planning and implementing an exciting and stimulating year long program We especially thank the Workshop Organizing Committee Harry Kesten Chairman Richard Holley and Thomas Liggett for organizing a workshop which brought together scientists and mathematicians in a variety of areas for a fruitful exchange of ideas George R Sell Hans Weinberger

PREFACE Percolation theory and interacting particle systems both have seen an explosive growth in the last decade These subfields of probability theory are closely related to statistical mechanics and many of the publications on these subjects especially on the former appear in physics journals with a great variability in the level of rigour There is a certain similarity and overlap between the methods used in these two areas and not surprisingly they tend to attract the same probabilists It seemed a good idea to organize a workshop on Percolation Theory and Ergodic Theory of Infinite Particle Systems in the framework of the special probability year at the Institute for Mathematics and its Applications in 1985-86 Such a workshop dealing largely with rigorous results was indeed held in February 1986

Variational Analysis and Generalized Differentiation II Boris S. Mordukhovich, 2006-03-02 Comprehensive and state of the art study of the basic concepts and principles of variational analysis and generalized differentiation in both finite dimensional and infinite dimensional spaces Presents numerous applications to problems in the optimization equilibria stability and sensitivity control theory economics mechanics etc

Concentration Risk in Credit Portfolios Eva Lütkebohmert, 2008-09-30 Modeling and management of credit risk are the main topics within banks and other lending institutions Historical

experience shows that in particular concentration of risk in credit portfolios has been one of the major causes of bank distress Therefore concentration risk is highly relevant to anyone who wants to go beyond the very basic portfolio credit risk models The book gives an introduction to credit risk modeling with the aim to measure concentration risks in credit portfolios Taking the basic principles of credit risk in general as a starting point several industry models are studied These allow banks to compute a probability distribution of credit losses at the portfolio level Besides these industry models the Internal Ratings Based model on which Basel II is based is treated On the basis of these models various methods for the quantification of name and sector concentration risk and the treatment of default contagion are discussed The book reflects current research in these areas from both an academic and a supervisory perspective

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

Nonlinear Mathematical Physics and Natural Hazards Boyka Aneva, Mihaela Kouteva-Guentcheva, 2015-02-12 This book is devoted to current advances in the field of nonlinear mathematical physics and modeling of critical phenomena that can lead to catastrophic events Pursuing a multidisciplinary approach it gathers the work of scientists who are developing mathematical and computational methods for the study and analysis of nonlinear phenomena and who are working actively to apply these tools and create conditions to mitigate and reduce the negative consequences of natural and socio economic disaster risk This book summarizes the contributions of the International School and Workshop on Nonlinear Mathematical Physics and Natural Hazards organized within the framework of the South East Europe Network in Mathematical and Theoretical Physics SEENET MTP and supported by UNESCO It was held at the Bulgarian Academy of Sciences from November 28 to December 2 2013 The contributions are divided into two major parts in keeping with the scientific program of the meeting Among the topics covered in Part I Nonlinear Mathematical Physics towards Critical Phenomena are predictions and correlations in self organized criticality space time structure of extreme current and activity events in exclusion processes quantum spin chains and integrability of many body systems applications of discriminantly separable polynomials MKdV type equations and chaotic behavior in Yang Mills theories Part II Seismic

Hazard and Risk is devoted to probabilistic seismic hazard assessment seismic risk mapping seismic monitoring networking and data processing in Europe mainly in South East Europe The book aims to promote collaboration at the regional and European level to better understand and model phenomena that can cause natural and socio economic disasters and to contribute to the joint efforts to mitigate the negative consequence of natural disasters This collection of papers reflects contemporary efforts on capacity building through developing skills exchanging knowledge and practicing mathematical methods for modeling nonlinear phenomena disaster risk preparedness and natural hazards mitigation The target audience includes students and researchers in mathematical and theoretical physics earth physics applied physics geophysics seismology and earthquake danger and risk mitigation

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