

Stochastische Methoden

Stochastische Suchverfahren, die nur wichtige Bereiche des Konformationsraums durchsuchen ("importance sampling") können wesentlich effizienter für Konformationssampling in großen Molekülen sein als systematische Methoden.

- (1) Beginne mit Anfangskonfiguration; minimiere diese Struktur bezüglich Energie.
- (2) Wähle beliebige Anzahl an Torsionswinkeln dieser Konformation und variiere sie zufällig. Dann minimiere die Konformation.
- (3) Benutze ein Energiekriterium um zu entscheiden, ob die neue Konformation akzeptiert wird. Falls ja, fahre fort, sonst gehe zurück zu 1.
- (4) Vergleiche die neue Struktur gegen die Menge aller alten Strukturen. Falls es eine neue Konformation ist, speichere sie ab. → Clustering
- (5) Gehe zurück zu Schritt 2
- (6) Beende die Suche wenn keine neuen Strukturen mehr gefunden werden.

Stochastische Methoden

Hans-Otto Georgii



Stochastische Methoden:

Quantitative Sociodynamics Dirk Helbing, 2010-11-15 When I wrote the book Quantitative Sociodynamics it was an early attempt to make methods from statistical physics and complex systems theory fruitful for the modeling and understanding of social phenomena Unfortunately the first edition appeared at a quite prohibitive price This was one reason to make these chapters available again by a new edition The other reason is that in the meantime many of the methods discussed in this book are more and more used in a variety of different fields Among the ideas worked out in this book are 1 a statistical theory of binary social interactions a mathematical formulation of social field theory which is the basis of social 2 force models a microscopic foundation of evolutionary game theory based on what is known today as proportional imitation rule a stochastic treatment of interactions in evolutionary game theory and a model for the self organization of behavioral 3 conventions in a coordination game It therefore appeared reasonable to make this book available again but at a more affordable price To keep its original character the translation of this book which 1 D Helbing Interrelations between stochastic equations for systems with pair interactions PhysicaA 181 29 52 1992 D Helbing Boltzmann like and Boltzmann Fokker Planck equations as a foundation of behavioral models PhysicaA 196 546 573 1993 2 D Helbing Boltzmann like and Boltzmann Fokker Planck equations as a foundation of behavioral models PhysicaA 196 546 573 1993 D *Oxford Users' Guide to Mathematics* Eberhard Zeidler, W. Hackbusch, Hans Rudolf Schwarz, 2004-08-19 The Oxford Users Guide to Mathematics is one of the leading handbooks on mathematics available It presents a comprehensive modern picture of mathematics and emphasises the relations between the different branches of mathematics and the applications of mathematics in engineering and the natural sciences The Oxford Users Guide covers a broad spectrum of mathematics starting with the basic material and progressing on to more advanced topics that have come to the fore in the last few decades The book is organised into mathematical sub disciplines including analysis algebra geometry foundations of mathematics calculus of variations and optimisation theory of probability and mathematical statistics numerical mathematics and scientific computing and history of mathematics The book is supplemented by numerous tables on infinite series special functions integrals integral transformations mathematical statistics and fundamental constants in physics It also includes a comprehensive bibliography of key contemporary literature as well as an extensive glossary and index The wealth of material reaching across all levels and numerous sub disciplines makes The Oxford Users Guide to Mathematics an invaluable reference source for students of engineering mathematics computer science and the natural sciences as well as teachers practitioners and researchers in industry and academia [Die Fakultät für Mathematik und Geoinformation/The Faculty of Mathematics and Geoinformation](#) Michael Drmota, Josef Jansa, Reinhard Winkler, 2016-07-11 The Faculty of Mathematics and Geoinformation of the TU Wien has existed as such since the division of the early very large Faculty of Technical Sciences in 2004 It provides its own study programmes in both subjects as well as ensuring the mathematical and geometrical basic

education of the students of all seven other faculties The faculty also conducts research in broad and highly crucial focal areas The current volume is part of a comprehensive commemorative series published in 2015 for the bicentennial memorial of the TU Wien providing information on the research activities teaching tasks and history of the Faculty of Mathematics and Geoinformation in particular over the last 50 years Special attention has been paid to the exceptional scientific achievements of faculty members

Discrete Stochastics Konrad Jacobs, 2012-12-06 Discrete stochastics is the theory of discrete probability spaces This undergraduate textbook gives a concise introduction into discrete stochastics in general and into a variety of typical special topics in this field such as information theory fluctuation theory and semigroups of stochastic matrices The emphasis lies on probability theory rather than on statistical methodology Motivations interpretations and numerous examples and exercises relate the mathematical theory to stochastic experience

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Lectures on Risk Theory, 2012-12-06 Twenty five years ago Hans Blihlmann published his famous monograph *Mathematical Methods in Risk Theory* in the series *Grundlehren der Mathematischen Wissenschaften* and thus established nonlife actuarial mathematics as a recognized subject of probability theory and statistics with a glance towards economics This book was my guide to the subject when I gave my first course on nonlife actuarial mathematics in Summer 1988 but at the same time I tried to incorporate into my lectures parts of the rapidly growing literature in this area which to a large extent was inspired by Blihlmann's book The present book is entirely devoted to a single topic of risk theory Its subject is the development in time of a fixed portfolio of risks The book thus concentrates on the claim number process and its relatives the claim arrival process the aggregate claims process the risk process and the reserve process Particular emphasis is laid on characterizations of various classes of claim number processes which provide alternative criteria for model selection and on their relation to the trinity of the binomial Poisson and negative binomial distributions Special attention is also paid to the mixed Poisson process which is a useful model in many applications to the problems of thinning decomposition and superposition of risk processes which are important with regard to reinsurance and to the role of martingales which occur in a natural way in canonical situations

Conceptual and Numerical Analysis of Data Otto Opitz, 2012-12-06 The 13th conference of the Gesellschaft für Klassifikation e.V. took place at the Universität Augsburg from April 10 to 12 1989 with the local organization by the Lehrstuhl für Mathematische Methoden der Wirtschaftswissenschaften The wide ranged subject of the conference Conceptual and Numerical Analysis of Data was obliged to indicate the variety of the concepts of data and information as well as the manifold methods of analysing and structuring Based on the received announcements of papers four sections have been arranged 1 Data Analysis and Classification Basic Concepts and Methods 2 Applications in Library Sciences Documentation and Information Sciences 3 Applications in Economics and Social Sciences 4 Applications in Natural Sciences and Computer Sciences This classification doesn't separate strictly but it shows that theoretic and applying researchers of most different disciplines were disposed to

present a paper In 60 survey and special lectures the speakers reported on developments in theory and applications encouraging the interdisciplinary dialogue of all participants This volume contains 42 selected papers grouped according to the four sections Now we give a short insight into the presented papers x Several problems of concept analysis cluster analysis data analysis and multivariate statistics are considered in 18 papers of section 1 The geometric representation of a concept lattice is a collection of figures in the plane corresponding to the given concepts in such a way that the subconcept superconcept relation corresponds to the containment relation between the figures R A Guide to Statistical Methods and to the Pertinent Literature / Literatur zur Angewandten Statistik Lothar Sachs, 2012-12-06 Readers of my books students and scientists often ask for special references not commonly found in introductory or intermediate books on statistics From the titles and contents of 1449 key papers and books which are listed and numbered in Section 5 I have selected keywords and subject headings and arranged them alphabetically together with the numbers of pertinent references in Section 3 Number 1153 for instance denotes my book Applied Statistics It contains a bibliographical section on pages 568 to 641 Supplementary material is displayed in this small bibliographical guide It also complements well known textbooks of Box Hunter and Hunter No 121 Dixon and Massey No 286 Snedecor and Cochran No 1238 and many recent competitors Since the methodology of statistics is expanding rapidly many methods are not considered at all or only introduced in the basic textbooks of statistics There is a need for intermediate statistical methods concerned with increasingly complicated applications of statistics to actual research situations Here the specification of terms helps to find some sources Since the references vary considerably in length and content the number of culled or extracted terms per referenced page varies even more as does also their degree of specialization however in most cases an intermediate statistical level is maintained

Global Optimization Gerrit Theodoor Timmer, 1984 Stochastics Hans-Otto Georgii, 2012-12-06 This textbook now in its second revised and extended edition presents the fundamental ideas and results of both probability theory and statistics It comprises the material of a one year course which is addressed to students of mathematics and to scientists with an interest in the mathematical side of stochastics The stochastic concepts models and methods are motivated by examples and then developed and analysed systematically Some measure theory is included but this is done at an elementary level that is in accordance with the introductory character of the book A large number of problems now in part with solutions offer applications and supplements to the text

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