

Mathematics and Its Applications / 9

**Peter M. Alberti and
Armin Uhlmann**

Stochasticity and Partial Order

Doubly Stochastic Maps and Unitary Mixing



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Stochasticity And Partial Order

Karl C. Mosler



Stochasticity And Partial Order:

Stochasticity and Partial Order P.M. Alberti,A. Uhlmann,1982-06-30 **Stochastic Orders and Applications** Karl Mosler,Marco Scarsini,2012-12-06 A bibliography on stochastic orderings Was there a real need for it In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative The reason we think that this bibliog raphy might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references Of course it would be very unfair to blame an economist say for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for instance of the problem of comparing two gambles in order to decide which one is more favorable 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 **An Introduction to Stochastic Orders** Felix Belzunce,Carolina Martinez Riquelme,Julio Mulero,2015-09-29 An Introduction to Stochastic Orders discusses this powerful tool that can be used in comparing probabilistic models in different areas such as reliability survival analysis risks finance and economics The book provides a general background on this topic for students and researchers who want to use it as a tool for their research In addition users will find detailed proofs of the main results and applications to several probabilistic models of interest in several fields and discussions of fundamental properties of several stochastic orders in the univariate and multivariate cases along with applications to

probabilistic models Introduces stochastic orders and its notation Discusses different orders of univariate stochastic orders Explains multivariate stochastic orders and their convex likelihood ratio and dispersive orders **Stochasticity and partial order** Peter M. Alberti, Armin Uhlmann, 1981 **Stochastic Orders and Decision Under Risk** Karl C. Mosler, 1991

Stochastic Orders Moshe Shaked, J. George Shanthikumar, 2007-04-03 This reference text presents comprehensive coverage of the various notions of stochastic orderings their closure properties and their applications Some of these orderings are routinely used in many applications in economics finance insurance management science operations research statistics and various other fields And the value of the other notions of stochastic orderings needs further exploration This book is an ideal reference for those interested in decision making under uncertainty and interested in the analysis of complex stochastic systems It is suitable as a text for advanced graduate course on stochastic ordering and applications

Permutation Tests for Stochastic Ordering and ANOVA Dario Basso, Fortunato Pesarin, Luigi Salmaso, Aldo Solari, 2009-04-20 Permutation testing for multivariate stochastic ordering and ANOVA designs is a fundamental issue in many scientific fields such as medicine biology pharmaceutical studies engineering economics psychology and social sciences This book presents new advanced methods and related R codes to perform complex multivariate analyses The prerequisites are a standard course in statistics and some background in multivariate analysis and R software **Stochastic Ordering and Dependence in Applied Probability** R. Szekli, 2012-12-06 This book is an introductory course in stochastic ordering and dependence in the field of applied probability for readers with some background in mathematics It is based on lectures and seminars I have been giving for students at Mathematical Institute of Wroclaw University and on a graduate course at Industrial Engineering Department of Texas A M University College Station and addressed to a reader willing to use for example Lebesgue measure conditional expectations with respect to sigma fields martingales or compensators as a common language in this field In Chapter 1 a selection of one dimensional orderings is presented together with applications in the theory of queues some parts of this selection are based on the recent literature not older than five years In Chapter 2 the material is centered around the strong stochastic ordering in many dimensional spaces and functional spaces Necessary facts about conditioning Markov processes and point processes are introduced together with some classical results such as the product formula and Poissonian departure theorem for Jackson networks or monotonicity results for some renewal processes then results on stochastic ordering of networks renewal policies and single server queues connected with Markov renewal processes are given Chapter 3 is devoted to dependence and relations between dependence and ordering exemplified by results on queueing networks and point processes among others **Stochastic Geometry, Spatial Statistics and Random Fields** Evgeny Spodarev, 2013-02-11 This volume provides a modern introduction to stochastic geometry random fields and spatial statistics at a post graduate level It is focused on asymptotic methods in geometric probability including weak and strong limit theorems for random spatial structures point processes sets graphs fields with applications

to statistics. Written as a contributed volume of lecture notes it will be useful not only for students but also for lecturers and researchers interested in geometric probability and related subjects.

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