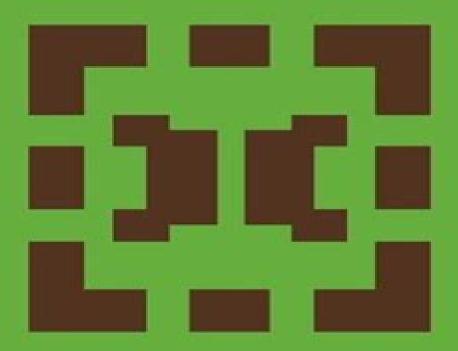
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Sergio Albeverio, Philippe Blanchard and Ludwig Streit (Eds.)

Stochastic Processes and their Applications

in Mathematics and Physics



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Analysis, Stochastics, and Applications: Volume 1 Sergio Albeverio, Helge Holden, Jens Erik Fenstad, Tom

Lindstrøm, 1992-06-26 A collection of essays by many of the closest co workers of Raphael H egh Krohn **Stochastic Processes** Wolfgang Paul, Jörg Baschnagel, 1999 The book is an introduction to stochastic processes with applications from physics and finance It introduces the basic notions of probability theory and the mathematics of stochastic processes The applications that we discuss are chosen to show the interdisciplinary character of the concepts and methods and are taken from physics and finance Due to its interdisciplinary character and choice of topics the book can show students and researchers in physics how models and techniques used in their field can be translated into and applied in the field of finance and risk management On the other hand a practitioner from the field of finance will find models and approaches recently developed in the emerging field of econophysics for understanding the stochastic price behavior of financial assets

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stationarity and ergodicity Poisson and Wiener processes and their trajectories other Markov processes jump diffusion processes stochastic calculus and stochastic differential equations All these conceptual tools then converge in a dynamical theory of Brownian motion that compares the Einstein Smoluchowski and Ornstein Uhlenbeck approaches highlighting the most important ideas that finally led to a connection between the Schr dinger equation and diffusion processes along the lines of Nelson's stochastic mechanics A series of appendices cover particular details and calculations and offer concise treatments of particular thought provoking topics *Unbiased Estimators and Their Applications* V.G. Voinov, M.S. Nikulin, 2012-12-06 Statistical inferential methods are widely used in the study of various physical biological social and other phenomena Parametric estimation is one such method Although there are many books which consider problems of statistical point estimation this volume is the first to be devoted solely to the problem of unbiased estimation It contains three chapters dealing respectively with the theory of point statistical estimation techniques for constructing unbiased estimators and applications of unbiased estimation theory These chapters are followed by a comprehensive appendix which classifies and lists in the form of tables all known results relating to unbiased estimators of parameters for univariate distributions About one thousand minimum variance unbiased estimators are listed The volume also contains numerous examples and exercises This volume will serve as a handbook on point unbiased estimation for researchers whose work involves statistics It can also be recommended as a supplementary text for graduate students Probability Theory and Stochastic Processes Pierre Brémaud, 2020-04-07 The ultimate objective of this book is to present a panoramic view of the main stochastic processes which have an impact on applications with complete proofs and exercises Random processes play a central role in the applied sciences including operations research insurance finance biology physics computer and communications networks and signal processing In order to help the reader to reach a level of technical autonomy sufficient to understand the presented models this book includes a reasonable dose of probability theory. On the other hand the study of stochastic processes gives an opportunity to apply the main theoretical results of probability theory beyond classroom examples and in a non trivial manner that makes this discipline look more attractive to the applications oriented student One can distinguish three parts of this book The first four chapters are about probability theory Chapters 5 to 8 concern random sequences or discrete time stochastic processes and the rest of the book focuses on stochastic processes and point processes There is sufficient modularity for the instructor or the self teaching reader to design a course or a study program adapted to her his specific needs This book is in a large measure self contained Stochastic Processes and their Applications M.J. Beckmann, M.N. Gopalan, R. Subramanian, 1991-12-11 A volume of this nature containing a collection of papers has been brought out to honour a gentleman a friend and a colleague whose work has to a large extent advanced and popularized the use of stochastic point processes Professor Srinivasan celebrated his sixt first 1 irth d on December 16 1990 and will be retiring as Professor of Applied Mathematics from the Indian Institute of Technolo Madras on June 30 1991 In view of his outstanding

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illustrations examples and exercises It will be useful for graduate level courses on stochastic processes for students in applied mathematics physics and engineering Many of the topics covered in this book reversible diffusions convergence to equilibrium for diffusion processes inference methods for stochastic differential equations derivation of the generalized Langevin equation exit time problems cannot be easily found in textbook form and will be useful to both researchers and students interested in the applications of stochastic processes Festschrift Masatoshi Fukushima: In Honor Of Masatoshi Fukushima's Sanju Zhen-ging Chen, Niels Jacob, Masayoshi Takeda, Toshihiro Uemura, 2014-11-27 This book contains original research papers by leading experts in the fields of probability theory stochastic analysis potential theory and mathematical physics There is also a historical account on Masatoshi Fukushima's contribution to mathematics as well as authoritative surveys on the state of the art in the field Stochastic Processes and their Applications M.J. Beckmann, 1991-12-11 This volume deals with Stochastic tools with special reference to applications in the areas of Physics Biology and Operations Research Quitea few of the papers deal with the applications of the rich theory of point processes in Physics and Operations Research A few of the papers deal with the problems of Inference and Stochastic theory In addition papers of some leading specialists are included These papers reflect the latest trends in these areas and will therefore be of value and interest to researchers in these fields **Evolution Equations and Their Applications in Physical and Life Sciences** G Lumer, 2019-04-24 This volume presents a collection of lectures on linear partial differntial equations and semigroups nonlinear equations stochastic evolutionary processes and evolution problems from physics engineering and mathematical biology The contributions come from the 6th International Conference on Evolution Equations and Their Applications in Stochastic Tools in Mathematics and Science Alexandre J. Chorin, Ole H Hald, 2014-01-21 Stochastic Tools in Physica Mathematics and Science covers basic stochastic tools used in physics chemistry engineering and the life sciences. The topics covered include conditional expectations stochastic processes Brownian motion and its relation to partial differential equations Langevin equations the Liouville and Fokker Planck equations as well as Markov chain Monte Carlo algorithms renormalization basic statistical mechanics and generalized Langevin equations and the Mori Zwanzig formalism The applications include sampling algorithms data assimilation prediction from partial data spectral analysis and turbulence The book is based on lecture notes from a class that has attracted graduate and advanced undergraduate students from mathematics and from many other science departments at the University of California Berkeley Each chapter is followed by exercises The book will be useful for scientists and engineers working in a wide range of fields and applications For this new edition the material has been thoroughly reorganized and updated and new sections on scaling sampling filtering and data assimilation based on recent research have been added There are additional figures and exercises Review of earlier edition This is an excellent concise textbook which can be used for self study by graduate and advanced undergraduate students and as a recommended textbook for an introductory course on probabilistic tools in science Mathematical Reviews 2006

Nonstandard Analysis and Its Applications Nigel Cutland, 1988-09-30 This textbook is an introduction to non standard analysis and to its many applications Non standard analysis NSA is a subject of great research interest both in its own right and as a tool for answering questions in subjects such as functional analysis probability mathematical physics and topology The book arises from a conference held in July 1986 at the University of Hull which was designed to provide both an introduction to the subject through introductory lectures and surveys of the state of research The first part of the book is devoted to the introductory lectures and the second part consists of presentations of applications of NSA to dynamical systems topology automata and orderings on words the non linear Boltzmann equation and integration on non standard hulls of vector lattices. One of the book s attractions is that a standard notation is used throughout so the underlying theory is easily applied in a number of different settings Consequently this book will be ideal for graduate students and research mathematicians coming to the subject for the first time and it will provide an attractive and stimulating account of the subject Random Evolutions and Their Applications Anatoly Swishchuk, 2012-12-06 The main purpose of this handbook is to summarize and to put in order the ideas methods results and literature on the theory of random evolutions and their applications to the evolutionary stochastic systems in random media and also to present some new trends in the theory of random evolutions and their applications In physical language a random evolution RE is a model for a dynamical sys tem whose state of evolution is subject to random variations Such systems arise in all branches of science For example random Hamiltonian and Schrodinger equations with random potential in quantum mechanics Maxwell's equation with a random refractive index in electrodynamics transport equations associated with the trajec tory of a particle whose speed and direction change at random etc There are the examples of a single abstract situation in which an evolving system changes its mode of evolution or law of motion because of random changes of the environment or in a medium So in mathematical language a RE is a solution of stochastic operator integral equations in a Banach space The operator coefficients of such equations depend on random parameters Of course in such generality our equation includes any homogeneous linear evolving system Particular examples of such equations were studied in physical applications many years ago A general mathematical theory of such equations has been developed since 1969 the Theory of Random Evolutions

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