Allan Gut

Stopped Random Walks
Limit Theorems and Applications

Stopped Random Walks Limit Theorems And Applications

Alexander Iksanov

Stopped Random Walks Limit Theorems And Applications:

   Stopped Random Walks Allan Gut,2013-04-17 My first encounter with renewal theory and its extensions was in 1967 68 when I took a course in probability theory and stochastic processes where the then recent book Stochastic Processes by Professor N D Prabhu was one of the requirements Later my teacher Professor Carl Gustav Esseen gave me some problems in this area for a possible thesis the result of which was Gut 1974a Over the years I have on and off continued research in this field During this time it has become clear that many limit theorems can be obtained with the aid of limit theorems for random walks indexed by families of positive integer valued random variables typically by families of stopping times During the spring semester of 1984 Professor Prabhu visited Uppsala and very soon got me started on a book focusing on this aspect I wish to thank him for getting me into this project for his advice and suggestions as well as his kindness and hospitality during my stay at Cornell in the spring of 1985 Throughout the writing of this book I have had immense help and support from Svante Janson He has not only read but scrutinized every word and every formula of this and earlier versions of the manuscript My gratitude to him for all the errors he found for his perspicacious suggestions and remarks and above all for what his unusual personal as well as scientific generosity has meant to me cannot be expressed in words   *Stopped Random Walks* Allan Gut,2009-04-03 Classical probability theory provides information about random walks after a fixed number of steps For applications however it is more natural to consider random walks evaluated after a random number of steps Examples are sequential analysis queueing theory storage and inventory theory insurance risk theory reliability theory and the theory of counters Stopped Random Walks Limit Theorems and Applications shows how this theory can be used to prove limit theorems for renewal counting processes first passage time processes and certain two dimensional random walks and to how these results are useful in various applications This second edition offers updated content and an outlook on further results extensions and generalizations A new chapter examines nonlinear renewal processes in order to present the analagous theory for perturbed random walks modeled as a random walk plus noise   Limit Theorems for Randomly Stopped Stochastic Processes Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area andremain relevant for years to come   *Stopped Random Walks* Allan

Gut,2014-01-15 Sample Path Analysis and Distributions of Boundary Crossing Times Shelemyahu Zacks,2017-10-12 This monograph is focused on the derivations of exact distributions of first boundary crossing times of Poisson processes compound Poisson processes and more general renewal processes The content is limited to the distributions of first boundary crossing times and their applications to various stochastic models This book provides the theory and techniques for exact computations of distributions and moments of level crossing times In addition these techniques could replace simulations in many cases thus providing more insight about the phenomenona studied This book takes a general approach for studying telegraph processes and is based on nearly thirty published papers by the author and collaborators over the past twenty five years No prior knowledge of advanced probability is required making the book widely available to students and researchers in applied probability operations research applied physics and applied mathematics **Discrete-Time Semi-Markov Random Evolutions and Their Applications** Nikolaos Limnios,Anatoliy Swishchuk,2023-07-24 This book extends the theory and applications of random evolutions to semi Markov random media in discrete time essentially focusing on semi Markov chains as switching or driving processes After giving the definitions of discrete time semi Markov chains and random evolutions it presents the asymptotic theory in a functional setting including weak convergence results in the series scheme and their extensions in some additional directions including reduced random media controlled processes and optimal stopping Finally applications of discrete time semi Markov random evolutions in epidemiology and financial mathematics are discussed This book will be of interest to researchers and graduate students in applied mathematics and statistics and other disciplines including engineering epidemiology finance and economics who are concerned with stochastic models of systems **An Author and Permuted Title Index to Selected Statistical Journals** Brian L. Joiner,1970 All articles notes queries corrigenda and obituaries appearing in the following journals during the indicated years are indexed Annals of mathematical statistics 1961 1969 Biometrics 1965 1969 3 Biometrics 1951 1969 Journal of the American Statistical Association 1956 1969 Journal of the Royal Statistical Society Series B 1954 1969 2 South African statistical journal 1967 1969 2 Technometrics 1959 1969 p iv *NBS Special Publication* ,1970 *Applied Probability* Valérie Girardin,Nikolaos Limnios,2018-09-12 This textbook addresses postgraduate students in applied mathematics probability and statistics as well as computer scientists biologists physicists and economists who are seeking a rigorous introduction to applied stochastic processes Pursuing a pedagogic approach the content follows a path of increasing complexity from the simplest random sequences to the advanced stochastic processes Illustrations are provided from many applied fields together with connections to ergodic theory information theory reliability and insurance The main content is also complemented by a wealth of examples and exercises with solutions **Probability Theory and Mathematical Statistics** B. Grigelionis,J. Kubilius,H. Pragarauskas,V. Statulevičius,2020-05-18 No detailed description available for Probability Theory and Mathematical Statistics **Risk Modelling in General Insurance** Roger J. Gray,Susan M. Pitts,2012-06-28 A wide range of topics give students a firm

foundation in statistical and actuarial concepts and their applications   Sequential Change Detection and Hypothesis Testing Alexander Tartakovsky,2019-12-11 Statistical methods for sequential hypothesis testing and changepoint detection have applications across many fields including quality control biomedical engineering communication networks econometrics image processing security etc This book presents an overview of methodology in these related areas providing a synthesis of research from the last few decades The methods are illustrated through real data examples and software is referenced where possible The emphasis is on providing all the theoretical details in a unified framework with pointers to new research directions   *Asymptotic Analysis of Random Walks* A. A. Borovkov,2020-10-29 This is a companion book to Asymptotic Analysis of Random Walks Heavy Tailed Distributions by A A Borovkov and K A Borovkov Its self contained systematic exposition provides a highly useful resource for academic researchers and professionals interested in applications of probability in statistics ruin theory and queuing theory The large deviation principle for random walks was first established by the author in 1967 under the restrictive condition that the distribution tails decay faster than exponentially A close assertion was proved by S R S Varadhan in 1966 but only in a rather special case Since then the principle has always been treated in the literature only under this condition Recently the author jointly with A A Mogul skii removed this restriction finding a natural metric for which the large deviation principle for random walks holds without any conditions This new version is presented in the book as well as a new approach to studying large deviations in boundary crossing problems Many results presented in the book obtained by the author himself or jointly with co authors are appearing in a monograph for the first time   Analysis of Communication Networks: Call Centres, Traffic and Performance David R. McDonald,Stephen Robert Edward Turner,2000 This volume consists of the proceedings of the Workshop on Analysis and Simulation of Communication Networks held at The Fields Institute Toronto The workshop was divided into two main themes entitled Stability and Load Balancing of a Network of Call Centres and Traffic and Performance The call centre industry is large and fast growing In order to provide top notch customer service it needs good mathematical models The first part of the volume focuses on probabilistic issues involved in optimizing the performance of a call centre While this was the motivating application many of the papers are also applicable to more general distributed queueing networks The second part of the volume discusses the characterization of traffic streams and how to estimate their impact on the performance of a queueing system The performance of queues under worst case traffic flows or flows with long bursts is treated These studies are motivated by questions about buffer dimensioning and call admission control in ATM or IP networks This volume will serve researchers as a comprehensive state of the art reference source on developments in this rapidly expanding field

Renewal Theory for Perturbed Random Walks and Similar Processes Alexander Iksanov,2016-12-09 This book offers a detailed review of perturbed random walks perpetuities and random processes with immigration Being of major importance in modern probability theory both theoretical and applied these objects have been used to model various

phenomena in the natural sciences as well as in insurance and finance The book also presents the many significant results and efficient techniques and methods that have been worked out in the last decade The first chapter is devoted to perturbed random walks and discusses their asymptotic behavior and various functionals pertaining to them including supremum and first passage time The second chapter examines perpetuities presenting results on continuity of their distributions and the existence of moments as well as weak convergence of divergent perpetuities Focusing on random processes with immigration the third chapter investigates the existence of moments describes long time behavior and discusses limit theorems both with and without scaling Chapters four and five address branching random walks and the Bernoulli sieve respectively and their connection to the results of the previous chapters With many motivating examples this book appeals to both theoretical and applied probabilists **The Career of a Research Statistician** Shelemyahu Zacks,2020-03-13 This monograph highlights the connection between the theoretical work done by research statisticians and the impact that work has on various industries Drawing on decades of experience as an industry consultant the author details how his contributions have had a lasting impact on the field of statistics as a whole Aspiring statisticians and data scientists will be motivated to find practical applications for their knowledge as they see how such work can yield breakthroughs in their field Each chapter highlights a consulting position the author held that resulted in a significant contribution to statistical theory Topics covered include tracking processes with change points estimating common parameters crossing fields with absorption points military operations research sampling surveys stochastic visibility in random fields reliability analysis applied probability and more Notable advancements within each of these topics are presented by analyzing the problems facing various industries and how solving those problems contributed to the development of the field The Career of a Research Statistician is ideal for researchers graduate students or industry professionals working in statistics It will be particularly useful for up and coming statisticians interested in the promising connection between academia and industry Sequential Analysis Alexander Tartakovsky,Igor Nikiforov,Michele Basseville,2014-08-27 Sequential Analysis Hypothesis Testing and Changepoint Detection systematically develops the theory of sequential hypothesis testing and quickest changepoint detection It also describes important applications in which theoretical results can be used efficiently The book reviews recent accomplishments in hypothesis testing and changepoint detection both in decision theoretic Bayesian and non decision theoretic non Bayesian contexts The authors not only emphasize traditional binary hypotheses but also substantially more difficult multiple decision problems They address scenarios with simple hypotheses and more realistic cases of two and finitely many composite hypotheses The book primarily focuses on practical discrete time models with certain continuous time models also examined when general results can be obtained very similarly in both cases It treats both conventional i i d and general non i i d stochastic models in detail including Markov hidden Markov state space regression and autoregression models Rigorous proofs are given for the most important results Written by leading authorities in the field this book covers the theoretical

developments and applications of sequential hypothesis testing and sequential quickest changepoint detection in a wide range of engineering and environmental domains It explains how the theoretical aspects influence the hypothesis testing and changepoint detection problems as well as the design of algorithms   **Stochastic Processes** Narahari Umanath Prabhu,2007 Most introductory textbooks on stochastic processes which cover standard topics such as Poisson process Brownian motion renewal theory and random walks deal inadequately with their applications Written in a simple and accessible manner this book addresses that inadequacy and provides guidelines and tools to study the applications The coverage includes research developments in Markov property martingales regenerative phenomena and Tauberian theorems and covers measure theory at an elementary level   International Encyclopedia of Statistical Science Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of statistics across various fields from economics and business to healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field   **Probability** Allan Gut,2013 This book covers inequalities characteristic functions and convergence the law of large numbers the central limit theorem and the law of the iterated logarithm This revised edition updates core material and offers scores of new problems and exercises

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