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Structural Aspects in the Theory of Probability

A Primer in Probabilities
on Algebraic-Topological Structures

Herbert Heyer

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Structural Aspects Of Probability Theory A Primer In Probabilities On Algebraic Topological Structures

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Structural Aspects Of Probability Theory A Primer In Probabilities On Algebraic Topological Structures:

Structural Aspects in the Theory of Probability Herbert Heyer, 2004 This book focuses on the algebraic topological aspects of probability theory leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments **Structural Aspects**

In The Theory Of Probability (2nd Enlarged Edition) Herbert Heyer, 2009-09-03 The book is conceived as a text accompanying the traditional graduate courses on probability theory An important feature of this enlarged version is the emphasis on algebraic topological aspects leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments Fourier transformation the method applied within the settings of Banach spaces locally compact Abelian groups and commutative hypergroups is given an in depth discussion This powerful analytic tool along with the relevant facts of harmonic analysis make it possible to study certain properties of stochastic processes in dependence of the algebraic topological structure of their state spaces In extension of the first edition the new edition contains chapters on the probability theory of generalized convolution structures such as polynomial and Sturm Liouville hypergroups and on the central limit problem for groups such as tori p adic groups and solenoids Structural Aspects In The Theory Of Probability: A Primer In Probabilities On

Algebraic - Topological Structures Herbert Heyer, 2004-08-23 This book focuses on the algebraic topological aspects of probability theory leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments The method applied within the setting of Banach spaces and of locally compact Abelian groups is that of the Fourier transform This analytic tool along with the relevant parts of harmonic analysis makes it possible to study certain properties of stochastic processes in dependence of the algebraic topological structure of their state spaces Graduate students lecturers and researchers may use the book as a primer in the theory of probability measures on groups and related structures This book has been selected for coverage in CC Physical Chemical Earth Sciences Index to Scientific Book Contents ISBC *Structural Aspects in the Theory of Probability* Herbert Heyer, Gyula Pap, 2010 The book is conceived as a text accompanying the traditional graduate courses on probability theory An important feature of this enlarged version is the emphasis on algebraic topological aspects leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments Fourier transformation the method applied within the settings of Banach spaces locally compact Abelian groups and commutative hypergroups is given an in depth discussion This powerful analytic tool along with the relevant facts of harmonic analysis make it possible to study certain properties of stochastic processes in dependence of the algebraic topological structure of their state spaces In extension of the first edition the new edition contains chapters on the probability theory of generalized convolution structures such as polynomial and

Sturm Liouville hypergroups and on the central limit problem for groups such as tori p -adic groups and solenoids Infinite Dimensional Harmonic Analysis Iv: On The Interplay Between Representation Theory, Random Matrices, Special Functions, And Probability - Proceedings Of The Fourth German-japanese Symposium Joachim Hilgert, Akihito Hora, Takeshi Kawazoe, Kyo Nishiyama, Michael Voit, 2008-11-26 The Fourth Conference on Infinite Dimensional Harmonic Analysis brought together experts in harmonic analysis operator algebras and probability theory Most of the articles deal with the limit behavior of systems with many degrees of freedom in the presence of symmetry constraints This volume gives new directions in research bringing together probability theory and representation theory **Proceedings of the Fourth German-Japanese Symposium, Infinite Dimensional Harmonic Analysis IV** Joachim Hilgert, 2009 The Fourth Conference on Infinite Dimensional Harmonic Analysis brought together experts in harmonic analysis operator algebras and probability theory Most of the articles deal with the limit behavior of systems with many degrees of freedom in the presence of symmetry constraints This volume gives new directions in research bringing together probability theory and representation theory Séminaire de Probabilités XLII Catherine Donati-Martin, Michel Émery, Alain Rouault, Christophe Stricker, 2009-06-29 This book offers an introduction to rough paths Coverage also includes the interface between analysis and probability to special processes Lévy processes and Lévy systems representation of Gaussian processes filtrations and quantum probability **Invariant Probabilities of Transition Functions** Radu Zaharopol, 2014-06-27 The structure of the set of all the invariant probabilities and the structure of various types of individual invariant probabilities of a transition function are two topics of significant interest in the theory of transition functions and are studied in this book The results obtained are useful in ergodic theory and the theory of dynamical systems which in turn can be applied in various other areas like number theory They are illustrated using transition functions defined by flows semiflows and one parameter convolution semigroups of probability measures In this book all results on transition probabilities that have been published by the author between 2004 and 2008 are extended to transition functions The proofs of the results obtained are new For transition functions that satisfy very general conditions the book describes an ergodic decomposition that provides relevant information on the structure of the corresponding set of invariant probabilities Ergodic decomposition means a splitting of the state space where the invariant ergodic probability measures play a significant role Other topics covered include characterizations of the supports of various types of invariant probability measures and the use of these to obtain criteria for unique ergodicity and the proofs of two mean ergodic theorems for a certain type of transition functions The book will be of interest to mathematicians working in ergodic theory dynamical systems or the theory of Markov processes Biologists physicists and economists interested in interacting particle systems and rigorous mathematics will also find this book a valuable resource Parts of it are suitable for advanced graduate courses Prerequisites are basic notions and results on functional analysis general topology measure theory the Bochner integral and some of its applications Stochastic Processes: Harmonizable

Theory Malempati Madhusudana Rao, 2020-09-21 The book presents for the first time a detailed analysis of harmonizable processes and fields in the weak sense that contain the corresponding stationary theory as a subclass. It also gives the structural and some key applications in detail. These include Levy's Brownian motion, a probabilistic proof of the longstanding Riemann's hypothesis, random fields indexed by LCA and hypergroups, extensions to bistochastic operators, Cramér-Karhunen classes as well as bistochastic operators with some statistical applications. The material is accessible to graduate students in probability and statistics as well as to engineers in theoretical applications. There are numerous extensions and applications pointed out in the book that will inspire readers to delve deeper. *Abstract Methods In Information Theory (Second Edition)*

Yuichiro Kakehara, 2016-06-09 Information Theory is studied from the following points of view: 1 the theory of entropy as amount of information, 2 the mathematical structure of information sources, probability measures, and 3 the theory of information channels. Shannon entropy and Kolmogorov-Sinai entropy are defined and their basic properties are examined where the latter entropy is extended to be a linear functional on a certain set of measures. Ergodic and mixing properties of stationary sources are studied as well as AMS asymptotically mean stationary sources. The main purpose of this book is to present information channels in the environment of functional analysis and operator theory as well as probability theory. Ergodic mixing and AMS channels are also considered in detail with some illustrations. In this second edition, channel operators are studied in many aspects which generalize ordinary channels. Also Gaussian channels are considered in detail together with Gaussian measures on a Hilbert space. The Special Topics chapter deals with features such as generalized capacity channels with an intermediate noncommutative system and von Neumann algebra method for channels. Finally quantum noncommutative information channels are examined in an independent chapter which may be regarded as an introduction to quantum information theory. Von Neumann entropy is introduced and its generalization to a C algebra setting is given. Basic results on quantum channels and entropy transmission are also considered. **Hilbert And Banach**

Space-valued Stochastic Processes Yuichiro Kakehara, 2021-07-29 This is a development of the book entitled Multidimensional Second Order Stochastic Processes. It provides a research expository treatment of infinite dimensional stationary and nonstationary stochastic processes or time series based on Hilbert and Banach space valued second order random variables. Stochastic measures and scalar or operator bimeasures are fully discussed to develop integral representations of various classes of nonstationary processes such as harmonizable V bounded Cramér and Karhunen classes as well as the stationary class. A new type of the Radon-Nikodým derivative of a Banach space valued measure is introduced together with Schauder basis measures to study uniformly bounded linearly stationary processes. Emphasis is on the use of functional analysis and harmonic analysis as well as probability theory. Applications are made from the probabilistic and statistical points of view to prediction problems, Kalman filter, sampling theorems and strong laws of large numbers. Generalizations are made to consider Banach space valued stochastic processes to include processes of p th order for $p \geq 1$.

Readers may find that the covariance kernel is always emphasized and reveals another aspect of stochastic processes This book is intended not only for probabilists and statisticians but also for functional analysts and communication engineers

Harmonic Analysis On Hypergroups: Approximation And Stochastic Sequences Rupert Lasser,2022-12-06 The book aims at giving a monographic presentation of the abstract harmonic analysis of hypergroups while combining it with applied topics of spectral analysis approximation by orthogonal expansions and stochastic sequences Hypergroups are locally compact Hausdorff spaces equipped with a convolution an involution and a unit element Related algebraic structures had already been studied by Frobenius around 1900 Their axiomatic characterisation in harmonic analysis was later developed in the 1970s Hypergroups naturally emerge in seemingly different application areas as time series analysis probability theory and theoretical physics The book presents harmonic analysis on commutative and polynomial hypergroups as well as weakly stationary random fields and sequences thereon For polynomial hypergroups also difference equations and stationary sequences are considered At greater extent than in the existing literature the book compiles a rather comprehensive list of hypergroups in particular of polynomial hypergroups With an eye on readers at advanced undergraduate and graduate level the proofs are generally worked out in careful detail The bibliography is extensive **Linear Models And Regression**

With R: An Integrated Approach Debasis Sengupta,S Rao Jammalamadaka,2019-07-30 Starting with the basic linear model where the design and covariance matrices are of full rank this book demonstrates how the same statistical ideas can be used to explore the more general linear model with rank deficient design and or covariance matrices The unified treatment presented here provides a clearer understanding of the general linear model from a statistical perspective thus avoiding the complex matrix algebraic arguments that are often used in the rank deficient case Elegant geometric arguments are used as needed The book has a very broad coverage from illustrative practical examples in Regression and Analysis of Variance alongside their implementation using R to providing comprehensive theory of the general linear model with 181 worked out examples 227 exercises with solutions 152 exercises without solutions so that they may be used as assignments in a course and 320 up to date references This completely updated and new edition of Linear Models An Integrated Approach includes the following features **Random and Vector Measures** Malempati Madhusudana Rao,2012 Deals with the

structural analysis of vector and random or both valued countably additive measures and used for integral representations of random fields This book analyzes several stationary aspects and related processes Noncommutative Analysis, Operator Theory and Applications Daniel Alpay,Fabio Cipriani,Fabrizio Colombo,Daniele Guido,Irene Sabadini,Jean-Luc Sauvageot,2016-06-30 This book illustrates several aspects of the current research activity in operator theory operator algebras and applications in various areas of mathematics and mathematical physics It is addressed to specialists but also to graduate students in several fields including global analysis Schur analysis complex analysis C algebras noncommutative geometry operator algebras operator theory and their applications Contributors F Arici S Bernstein V Bolotnikov J Bourgain

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Introduction

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