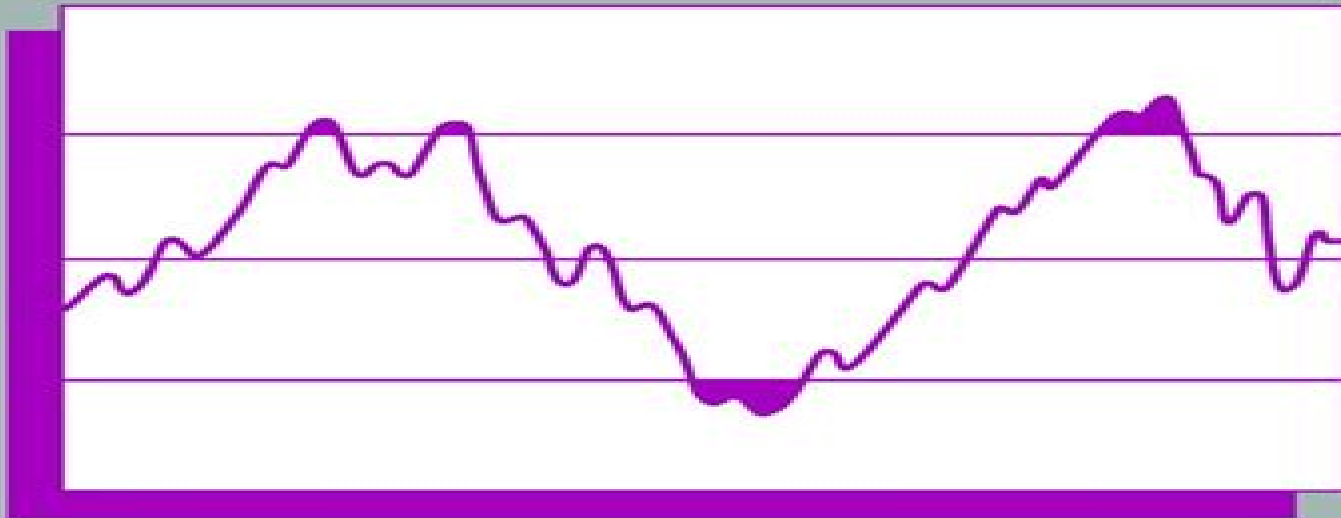


SOJOURNS AND EXTREMES OF STOCHASTIC PROCESSES

Simeon M. Berman



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United States. Army Research Office



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Sojourns and Extremes of Stochastic Processes, 1989 The object of the study is to describe specific distributional and structural properties of functionals and then formulate conditions on the finite dimensional distributions of the process which are sufficient for these properties. It was shown how these conditions are related to the structures of classes of stochastic processes commonly arising in theoretical and applied probability. [Sojourns and Extremes of Stochastic Processes Ex. 2](#)

Simeon M. Berman, 1992 [Stochastic Processes and Related Topics](#) Rainer Buckdahn, Hans J. Engelbert, Marc Yor, 2002-05-16 This volume comprises selected papers presented at the 12th Winter School on Stochastic Processes and their Applications which was held in Siegmundsburg Germany in March 2000. The contents include Backward Stochastic Differential Equations, Semilinear PDE and SPDE, Arbitrage Theory, Credit Derivatives and Models for Correlated Defaults. Three In [Research in Progress](#) United States. Army Research Office, 1991 Vols for 1977 consist of two parts: Chemistry, biological sciences, engineering sciences, metallurgy and materials science issued in the spring and Physics, electronics, mathematics, geosciences issued in the fall. **Research in Progress**, 1991 **Extreme Value Theory and Applications**

J. Galambos, James Lechner, Emil Simiu, 2013-12-01 It appears that we live in an age of disasters: the mighty Mississippi and Missouri flood millions of acres; earthquakes hit Tokyo and California; airplanes crash due to mechanical failure and the seemingly ever-increasing wind speeds make the storms more and more frightening. While all these may seem to be unexpected phenomena to the man on the street, they are actually happening according to well-defined rules of science known as extreme value theory. We know that records must be broken in the future so if a flood design is based on the worst case of the past then we are not really prepared against floods. Materials will fail due to fatigue so if the body of an aircraft looks fine to the naked eye it might still suddenly fail if the aircraft has been in operation over an extended period of time. Our theory has by now penetrated the social sciences, the medical profession, economics and even astronomy. We believe that our field has come of age. In order to fully utilize the great progress in the theory of extremes and its ever-increasing acceptance in practice, an international conference was organized in which equal weight was given to theory and practice. This book is

Volume I of the Proceedings of this conference In selecting the papers for Volume four guide was to have authoritative works with a large variety of coverage of both theory and practice

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Level Sets and Extrema of Random Processes and Fields Jean-Marc Azais, Mario Wschebor, 2009-02-17 A timely and comprehensive treatment of random field theory with applications across diverse areas of study Level Sets and Extrema of Random Processes and Fields discusses how to understand the properties of the level sets of paths as well as how to compute the probability distribution of its extremal values which are two general classes of problems that arise in the study of random processes and fields and in related applications This book provides a unified and accessible approach to these two topics and their relationship to classical theory and Gaussian processes and fields and the most modern research findings are also discussed The authors begin with an introduction to the basic concepts of stochastic processes including a modern review of Gaussian fields and their classical inequalities Subsequent chapters are devoted to Rice formulas regularity properties and recent results on the tails of the distribution of the maximum Finally applications of random fields to various areas of mathematics are provided specifically to systems of random equations and condition numbers of random matrices Throughout the book applications are illustrated from various areas of study such as statistics genomics and oceanography while other results are relevant to econometrics engineering and mathematical physics The presented material is reinforced by end of chapter exercises that range in varying degrees of difficulty Most fundamental topics are addressed in the book and an extensive up to date bibliography directs readers to existing literature for further study Level Sets and Extrema of Random Processes and Fields is an excellent book for courses on probability theory spatial statistics Gaussian fields and probabilistic methods in real computation at the upper undergraduate and graduate levels It is also a valuable reference for professionals in mathematics and applied fields such as statistics engineering econometrics mathematical physics and biology

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