Homogeneous Denumerable Markov Processes

Homogeneous Denumerable Markov Processes Zhenting Hou 2012-12-06 Markov processes play an important role in the study of probability theory. Homogeneous denumerable Markov processes are among the main topics in the theory and have a wide range of application in various fields of science and technology (for example, in physics, cybernetics, queuing theory and dynamical programming). This book is a detailed presentation and summary of the research results obtained by the authors in recent years. Most of the results are published for the first time. Two new methods are given: one is the minimal nonnegative solution, the second the limit transition method. With the help of these two methods, the authors solve many important problems in the framework of denumerable Markov processes.
Probability Theory 1997-01-01
Probability And Statistics - Proceedings Of The Special Program At The Nankai Institute Of Mathematics Ze Pei Jiang 1992-01-27 The main topics covered in this proceedings include: Interacting Particle Systems, Markov Processes and Potential Theory, Random Fields, Stochastic Analysis, Large Deviation Theory, Fractals and Superprocesses; Nonparametric Analysis, Robust Analysis, Multivariate Analysis, The Projection Pursuit, The Jackknife, Time Series, Linear Model, Regression and Limit Theorems.
Elements of the Theory of Markov Processes and Their Applications A. T. Bharucha-Reid 2012-04-26 This graduate-level text and reference in probability, with numerous applications to several fields of science, presents nonmeasure-theoretic introduction to theory of Markov processes. The work also covers mathematical models based on the theory, employed in various applied fields. Prerequisites are a knowledge of elementary probability theory, mathematical statistics, and analysis. Appendixes. Bibliographies. 1960 edition.
Selected Topics On Stochastic Modelling Mariano J Valderrama Bonnet 1994-09-30 This volume contains a selection of papers on recent developments in fields such as stochastic processes, multivariate data analysis and stochastic models in operations research, earth and life sciences and information theory, from an applicative perspective. Some of them have been extracted from lectures given at the Department of Statistics and Operations Research at the University of Granada for the past two years (Kai Lai Chung and Marcel F Neuts, among others). All the papers have been carefully selected and revised.
Twenty Papers on Statistics and Probability Ch'En Hsi-Ju 1973
Probability Theory Vivek S. Borkar 2012-12-06 This book presents a selection of topics from probability theory. Essentially, the topics chosen are those that are likely to be the most useful to someone planning to pursue research in the modern theory of stochastic processes. The prospective reader is assumed to have good mathematical maturity. In particular, he should have prior exposure to basic probability theory at the level of, say, K.L. Chung's 'Elementary probability theory with stochastic processes' (Springer-Verlag, 1974) and real and functional analysis at the level of Royden's 'Real analysis' (Macmillan, 1968). The first chapter is a rapid overview of the basics. Each subsequent chapter deals with a separate topic in detail. There is clearly some selection involved and therefore many omissions, but that cannot be helped in a book of this size. The style is deliberately terse to enforce active learning. Thus several tidbits of deduction are left to the reader as labelled exercises in the main text of each chapter. In addition, there are supplementary exercises at the end. In the preface to his classic text on probability ('Probability', Addison Wesley, 1968), Leo Breiman speaks of the right and left hands of probability.
Proceedings of the International Congress of Mathematicians J. A. Todd 2013-09-12 This volume contains the official record of the Congress of Mathematicians held in Edinburgh from 14 to 21 August 1958.
Continuous-Time Markov Chains William J. Anderson 2012-12-06 Continuous time parameter Markov chains have been useful for modeling various random phenomena occurring in queueing theory, genetics, demography, epidemiology, and competing populations. This is the first book about those aspects of the theory of continuous time Markov chains which are useful in applications to such areas. It studies continuous time Markov chains through the transition function and corresponding q-matrix, rather than sample paths. An extensive discussion of birth and death processes, including the Stieltjes moment problem, and the Karlin-McGregor method of solution of the birth and death processes and multidimensional population processes is included, and there is an extensive bibliography. Virtually all of this material is appearing in book form for the first time.
Probability Theory Lucien Marie Le Cam 1972
Continuous-Time Markov Decision Processes Xianping Guo 2009-09-18 Continuous-time Markov decision processes (MDPs), also known as controlled Markov chains, are used for modeling decision-making problems that arise in operations research (for instance, inventory, manufacturing, and queueing systems), computer science, communications engineering, control of populations (such as fisheries and epidemics), and management science, among many other fields. This volume provides a unified, systematic, self-contained presentation of recent developments on the theory and applications of continuous-time MDPs. The MDPs in this volume include most of the cases that arise in applications, because they allow unbounded transition and reward/cost rates. Much of the material appears for the first time in book form.
Journal of Research of the National Bureau of Standards United States. National Bureau of Standards 1963
Non-Parametric Statistical Diagnosis E. Brodsky 2013-03-14 Non-Parametric Statistical Diagnosis
Proceedings of the International Congress of Matematics 14-21 August 1958
Markov Processes and Controlled Markov Chains Zhenting Hou 2013-12-01 The general theory of stochastic processes and the more specialized theory of Markov processes evolved enormously in the second half of the last century. In parallel, the theory of controlled Markov chains (or Markov decision processes) was being pioneered by control engineers and operations researchers. Researchers in Markov processes and controlled Markov chains have been, for a long time, aware of the synergies between these two subject areas. However, this may be the first volume dedicated to highlighting these synergies and, almost certainly, it is the first volume that emphasizes the contributions of the vibrant and growing Chinese school of probability. The chapters that appear in this book reflect both the maturity and the vitality of modern day Markov processes and controlled Markov chains. They also will provide an opportunity to trace the connections that have emerged between the work done by members of the Chinese school of probability and the work done by the European, US, Central and South American and Asian scholars.
Applied Probability Valérie Girardin 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.
Mathematical Theory of Nonequilibrium Steady States Da-Quan Jiang 2004
Markov Processes and Related Problems of Analysis Evgeniĭ Borisovich Dynkin 1982-09-23 The theory of Markov Processes has become a powerful tool in partial differential equations and potential theory with important applications to physics. Professor Dynkin has made many profound contributions to the subject and in this volume are collected several of his most important expository and survey articles. The content of these articles has not been covered in any monograph as yet. This account is accessible to graduate students in mathematics and operations research and will be welcomed by all those interested in stochastic processes and their applications.
Probability Theory and Its Applications in China Shijian Yan 1991 Probability theory has always been an active field of research in China, but, until recently, almost all of this research was written in Chinese. This book contains surveys by some of China's leading probabilists, with a fairly complete coverage of theoretical probability and selective coverage of applied topics. The purpose of the book is to provide an account of the most significant results in probability obtained in China in the past few decades and to promote communication between probabilists in China and those in other countries. This collection will be of interest to graduate students and researchers in mathematics and

probability theory, as well as to researchers in such areas as physics, engineering, biochemistry, and information science. Among the topics covered here are: stochastic analysis, stochastic differential equations, Dirichlet forms, Brownian motion and diffusion, potential theory, geometry of manifolds, semi-martingales, jump Markov processes, interacting particle systems, entropy production of Markov processes, renewal sequences and p-functions, multi-parameter stochastic processes, stationary random fields, limit theorems, strong approximations, large deviations, stochastic control systems, and probability problems in information theory.

Index to Statistics and Probability: Permuted titles. A-Microbiology John Wilder Tukey 1973

Markov Chains with Stationary Transition Probabilities Kai Lai Chung 2013-03-08 The theory of Markov chains, although a special case of Markov processes, is here developed for its own sake and presented on its own merits. In general, the hypothesis of a denumerable state space, which is the defining hypothesis of what we call a "chain" here, generates more clear-cut questions and demands more precise and definitive an swers. For example, the principal limit theorem (§§ 1. 6, II. 10), still the object of research for general Markov processes, is here in its neat final form; and the strong Markov property (§ 11. 9) is here always applicable. While probability theory has advanced far enough that a degree of sophistication is needed even in the limited context of this book, it is still possible here to keep the proportion of definitions to theorems relatively low. . From the standpoint of the general theory of stochastic processes, a continuous parameter Markov chain appears to be the first essentially discontinuous process that has been studied in some detail. It is common that the sample functions of such a chain have discontinuities worse than jumps, and these baser discontinuities play a central role in the theory, of which the mystery remains to be completely unraveled. In this connection the basic concepts of separability and measurability, which are usually applied only at an early stage of the discussion to establish a certain smoothness of the sample functions, are here applied constantly as indispensable tools.

Selected Works of A. N. Kolmogorov A.N. Shiryayev 1992-02-29 The creative work of Andrei N. Kolmogorov is exceptionally wide-ranging. In his studies on trigonometric and orthogonal series, the theory of measure and integral, mathematical logic, approximation theory, geometry, topology, functional analysis, classical mechanics, ergodic theory, superposition of functions, and in formation theory, he solved many conceptual and fundamental problems and posed new questions which gave rise to a great deal of further research. Kolmogorov is one of the founders of the Soviet school of probability theory, mathematical statistics, and the theory of turbulence. In these areas he obtained a number of central results, with many applications to mechanics, geophysics, linguistics and biology, among other subjects. This edition includes Kolmogorov's most important papers on mathematics and the natural sciences. It does not include his philosophical and pedagogical studies, his articles written for the "Bolshaya Sovetskaya Entsiklopediya", his papers on prosody and applications of mathematics or his publications on general questions. The material of this edition was selected and compiled by Kolmogorov himself. The first volume consists of papers on mathematics and also on turbulence and classical mechanics. The second volume is devoted to probability theory and mathematical statistics. The focus of the third volume is on information theory and the theory of algorithms.

SARS-CoV-2 and Coronacrisis Fr archpriest Evgeny I. Legach 2021-07-28 This book is useful for administrators of different levels involved in counteracting COVID-19, surveillance professionals, clinicians, researchers specializing in epidemiology, microbiology, and infectious diseases, and politicians / legislators engaged in public health sector. We use an innovative approach of combining both epidemiological and sociological analyses, as the very problem is mainly an issue of correct governance. A team of authors from Europe, Russia and China summarizes their experience and knowledge useful for containing SARS-CoV-2 and overcoming social and managerial consequences of the pandemic. The editors are sure that sharing our different experience would help to elaborate necessary strategies, protocols, and principles that may be effectively applied in the future to avoid dramatic consequences of not only COVID-19 but also any possible epidemiological hazards for people and medicine.

Chance and Choice Kai Lai Chung 2004-10-29 ' This book begins with a historical essay entitled “Will the Sun Rise Again?” and ends with a general address entitled “Mathematics and Applications”. The articles cover an interesting range of topics: combinatoric probabilities, classical limit theorems, Markov chains and processes, potential theory, Brownian motion, Schrödinger–Feynman problems, etc. They include many addresses presented at international conferences and special seminars, as well as memorials to and reminiscences of prominent contemporary mathematicians and reviews of their works. Rare old photos of many of them enliven the book. Contents:On Mutually Favorable EventsOn Fluctuations in Coin-TossingOn a Stochastic Approximation MethodOn the Martin Boundary for Markov ChainsA Cluster of Great FormulasProbabilistic Methods in Markov ChainsMarkov Processes with InfinitiesProbability Methods in Potential TheoryPólya's Work in ProbabilityProbability and DoobIn Memory of Lévy and Fréchetand other papers Readership: Graduate students, teachers and researchers in probability and statistics. Keywords:Markov Chains;Probability;Stochastic Process;Brown MotionKey Features:Selected articles by a well-known author over 60 yearsIncludes many rare old photos of famous mathematiciansContains many important results in probability and statisticsReviews:“Chung's writing is literate, elegant, wise, humane. He takes the reader into his confidence, explaining ideas, motivation, and circumstances. There are frequent aperçus.”MAA Online Book Review “... an article about Mathematics and Applications, making the point that mathematics is primarily an art and should not be defended mainly by applications. The whole book is a testimonial for this view, showing the fun of the author with elegance, clarity and polished work.”Mathematical Reviews '

Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability, Volume III Lucien M. Le Cam 2024-03-29 This title is part of UC Press's Voices Revived program, which commemorates University of California Press’s mission to seek out and cultivate the brightest minds and give them voice, reach, and impact. Drawing on a backlist dating to 1893, Voices Revived makes high-quality, peer-reviewed scholarship accessible once again using print-on-demand technology. This title was originally published in 1972.

Continuous Parameter Markov Chains Kai Lai Chung 1958

Selected Works of Kai Lai Chung Kai Lai Chung 2008 This unique volume presents a collection of the extensive journal publications written by Kai Lai Chung over a span of 70-odd years. It was produced to celebrate his 90th birthday. The selection is only a subset of the many contributions that he made throughout his prolific career. Another volume, Chance and Choice, published by World Scientific in 2004, contains yet another subset, with four articles in common with this volume. Kai Lai Chung's research contributions have had a major influence on several areas in probability. Among his most significant works are those related to sums of independent random variables, Markov chains, time reversal of Markov processes, probabilistic potential theory, Brownian excursions, and gauge theorems for the Schr□dinger equation.As Kai Lai Chung's contributions spawned critical new developments, this volume also contains retrospective and perspective views provided by collaborators and other authors who themselves advanced the areas of probability and mathematics.

Approximating Countable Markov Chains David Freedman 2012-12-06 A long time ago I started writing a book about Markov chains, Brownian motion, and diffusion. I soon had two hundred pages of manuscript and my publisher was enthusiastic. Some years and several drafts later, I had a thousand pages of manuscript, and my publisher was less enthusiastic. So we made it a trilogy: Markov Chains Brownian Motion and Diffusion Approximating Countable Markov Chains familiarly - MC, B & D, and ACM. I wrote the first two books for beginning graduate students with some knowledge of probability; if you can follow Sections 10.4 to 10.9 of Markov Chains, you're in. The first two books are quite independent of one another, and completely independent of this one, which is a monograph explaining one way to think about chains with instantaneous states. The results here are supposed to be new, except when there are specific disclaimers. It's written in the framework of Markov chains; we wanted to reprint in this volume the MC chapters needed for reference. but this proved impossible. Most of the proofs in the trilogy are new, and I tried hard to make them explicit. The old ones were often elegant, but I seldom saw what made them go. With my own, I can sometimes show you why things work. And, as I will argue in a minute, my demonstrations are easier technically. If I wrote them down well enough, you may come to agree.

Introduction To Stochastic Processes Mu-fa Chen 2021-05-25 The objective of this book is to introduce the elements of stochastic processes in a rather concise manner where we present the two most important parts — Markov chains and stochastic analysis. The readers are led directly to the core of the main topics to be treated in the context.

Further details and additional materials are left to a section containing abundant exercises for further reading and studying.In the part on Markov chains, the focus is on the ergodicity. By using the minimal nonnegative solution method, we deal with the recurrence and various types of ergodicity. This is done step by step, from finite state spaces to denumerable state spaces, and from discrete time to continuous time. The methods of proofs adopt modern techniques, such as coupling and duality methods. Some very new results are included, such as the estimate of the spectral gap. The structure and proofs in the first part are rather different from other existing textbooks on Markov chains.In the part on stochastic analysis, we cover the martingale theory and Brownian motions, the stochastic integral and stochastic differential equations with emphasis on one dimension, and the multidimensional stochastic integral and stochastic equation based on semimartingales. We introduce three important topics here: the Feynman-Kac formula, random time transform and Girsanov transform. As an essential application of the probability theory in classical mathematics, we also deal with the famous Brunn-Minkowski inequality in convex geometry.This book also features modern probability theory that is used in different fields, such as MCMC, or even deterministic areas: convex geometry and number theory. It provides a new and direct routine for students going through the classical Markov chains to the modern stochastic analysis.
Symmetric Markov Processes, Time Change, and Boundary Theory (LMS-35) Zhen-Qing Chen 2012 This book gives a comprehensive and self-contained introduction to the theory of symmetric Markov processes and symmetric quasi-regular Dirichlet forms. In a detailed and accessible manner, Zhen-Qing Chen and Masatoshi Fukushima cover the essential elements and applications of the theory of symmetric Markov processes, including recurrence/transience criteria, probabilistic potential theory, additive functional theory, and time change theory. The authors develop the theory in a general framework of symmetric quasi-regular Dirichlet forms in a unified manner with that of regular Dirichlet forms, emphasizing the role of extended Dirichlet spaces and the rich interplay between the probabilistic and analytic aspects of the theory. Chen and Fukushima then address the latest advances in the theory, presented here for the first time in any book. Topics include the characterization of time-changed Markov processes in terms of Douglas integrals and a systematic account of reflected Dirichlet spaces, and the important roles such advances play in the boundary theory of symmetric Markov processes. This volume is an ideal resource for researchers and practitioners, and can also serve as a textbook for advanced graduate students. It includes examples, appendixes, and exercises with solutions.
The Construction Theory of Denumerable Markov Processes Xiangqun Yang 1990-12-21 Reaches the forefront of research in the construction theory of denumerable Markov processes and gives impetus to the development of probability theory. Introduces Markov processes and their construction; surveys research in the field; and presents the author's original results, which include complete solutions to some important problems, many published here for the first time in English. Complete solutions are given for two key construction problems: birth-death processes and two-sided birth-death processes.
Probabilistic Methods in Markov Chains K. L. Chung 1960
A First Course in Probability and Markov Chains Giuseppe Modica 2012-12-10 Provides an introduction to basic structures of probabilitywith a view towards applications in information technology A First Course in Probability and Markov Chains presentsan introduction to the basic elements in probability and focuses ontwo main areas. The first part explores notions and structures inprobability, including combinatorics, probability measures,probability distributions, conditional probability,inclusion-exclusion formulas, random variables, dispersion indexes,independent random variables as well as weak and strong laws oflarge numbers and central limit theorem. In the second part of thebook, focus is given to Discrete Time Discrete Markov Chains whichis addressed together with an introduction to Poisson processes andContinuous Time Discrete Markov Chains. This book also looks atmaking use of measure theory notations that unify all thepresentation, in particular avoiding the separate treatment ofcontinuous and discrete distributions. A First Course in Probability and Markov Chains: Presents the basic elements of probability. Explores elementary probability with combinatorics, uniformprobability, the inclusion-exclusion principle, independence andconvergence of random variables. Features applications of Law of Large Numbers. Introduces Bernoulli and Poisson processes as well as discreteand continuous time Markov Chains with discrete states. Includes illustrations and examples throughout, along withsolutions to problems featured in this book. The authors present a unified and comprehensive overview ofprobability and Markov Chains aimed at educating engineers workingwith probability and statistics as well as advanced undergraduatestudents in sciences and engineering with a basic background inmathematical analysis and linear algebra.
An Introduction to Stochastic Processes Edward P.C. Kao 2019-12-18 This incorporation of computer use into teaching and learning stochastic processes takes an applications- and computer-oriented approach rather than a mathematically rigorous approach. Solutions Manual available to instructors upon request. 1997 edition.
Denumerable Markov Chains Wolfgang Woess 2009 Markov chains are among the basic and most important examples of random processes. This book is about time-homogeneous Markov chains that evolve with discrete time steps on a countable state space. A specific feature is the systematic use, on a relatively elementary level, of generating functions associated with transition probabilities for analyzing Markov chains. Basic definitions and facts include the construction of the trajectory space and are followed by ample material concerning recurrence and transience, the convergence and ergodic theorems for positive recurrent chains. There is a side-trip to the Perron-Frobenius theorem. Special attention is given to reversible Markov chains and to basic mathematical models of population evolution such as birth-and-death chains, Galton-Watson process and branching Markov chains. A good part of the second half is devoted to the introduction of the basic language and elements of the potential theory of transient Markov chains. Here the construction and properties of the Martin boundary for describing positive harmonic functions are crucial. In the long final chapter on nearest neighbor random walks on (typically infinite) trees the reader can harvest from the seed of methods laid out so far, in order to obtain a rather detailed understanding of a specific, broad class of Markov chains. The level varies from basic to more advanced, addressing an audience from master's degree students to researchers in mathematics, and persons who want to teach the subject on a medium or advanced level. Measure theory is not avoided; careful and complete proofs are provided. A specific characteristic of the book is the rich source of classroom-tested exercises with solutions.
Chance & Choice Kai Lai Chung 2004 This book begins with a historical essay entitled “Will the Sun Rise Again?” and ends with a general address entitled “Mathematics and Applications”. The articles cover an interesting range of topics: combinatoric probabilities, classical limit theorems, Markov chains and processes, potential theory, Brownian motion, Schrödinger-Feynman problems, etc. They include many addresses presented at international conferences and special seminars, as well as memorials to and reminiscences of prominent contemporary mathematicians and reviews of their works. Rare old photos of many of them enliven the book.
Finite Markov Processes and Their Applications Marius Iosifescu 2014-07-01 A self-contained treatment of finite Markov chains and processes, this text covers both theory and applications. Author Marius Iosifescu, vice president of the Romanian Academy and director of its Center for Mathematical Statistics, begins with a review of relevant aspects of probability theory and linear algebra. Experienced readers may start with the second chapter, a treatment of fundamental concepts of homogeneous finite Markov chain theory that offers examples of applicable models. The text advances to studies of two basic types of homogeneous finite Markov chains: absorbing and ergodic chains. A complete study of the general properties of homogeneous chains follows. Succeeding chapters examine the fundamental role of homogeneous infinite Markov chains in mathematical modeling employed in the fields of psychology and genetics; the basics of nonhomogeneous finite Markov chain theory; and a study of Markovian dependence in continuous time, which constitutes an elementary introduction to the study of continuous parameter stochastic processes.
Categorical Variables in Developmental Research Alexander von Eye 1996-02-05 Categorical Variables in Developmental Research provides developmental researchers with the basic tools for understanding how to utilize categorical variables in their data analysis. Covering the measurement of individual differences in growth rates, the measurement of stage transitions, latent class and log-linear models, chi-square, and more, the book provides a means for developmental researchers to make use of categorical data. Measurement and repeated observations of categorical data Catastrophe theory Latent class and log-linear models Applications
Mathematical Reviews 2004
Continuous-Time Markov Chains and Applications George G. Yin

2012-12-06 Using a singular perturbation approach, this is a systematic treatment of those systems that naturally arise in queuing theory, control and optimisation, and manufacturing, gathering a number of ideas which were previously scattered throughout the literature. The book presents results on asymptotic expansions of the corresponding probability distributions, functional occupation measures, exponential upper bounds, and asymptotic normality. To bridge the gap between theory and applications, a large portion of the book is devoted to various applications, thus reducing the dimensionality for problems under Markovian disturbances and providing tools for dealing with large-scale and complex real-world situations. Much of this stems from the authors'recent research, presenting results which have not appeared elsewhere. An important reference for researchers in applied mathematics, probability and stochastic processes, operations research, control theory, and optimisation.

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