Random

Mikhail Noginov

Statistics of Random Processes II Robert Shevilevich Lipt☐s☐er,Al☐bert Nikolaevich Shiri☐a☐ev,2001 Written by two renowned experts in the field, the books under review contain a thorough and insightful treatment of the fundamental underpinnings of various aspects of stochastic processes as well as a wide range of applications. Providing clear exposition, deep mathematical results, and superb technical representation, they are masterpieces of the subject of stochastic analysis and nonlinear filtering....These books...will become classics. --SIAM REVIEW

Principles of Random Walk Frank Spitzer,2001 More than 100 pages of examples and problems illustrate and clarify the presentation.--BOOK JACKET.

Random Matrices Madan Lal Mehta,2004-10-06 Random Matrices gives a coherent and detailed description of analytical methods devised to study random matrices. These methods are critical to the understanding of various fields in in mathematics and mathematical physics, such as nuclear excitations, ultrasonic resonances of structural materials, chaotic systems, the zeros of the Riemann

and other zeta functions. More generally they apply to the characteristic energies of any sufficiently complicated system and which have found, since the publication of the second edition, many new applications in active research areas such as quantum gravity, traffic and communications networks or stock movement in the financial markets. This revised and enlarged third edition reflects the latest developements in the field and convey a greater experience with results previously formulated. For example, the theory of skew-orthogoanl and bi-orthogonal polynomials, parallel to that of the widely known and used orthogonal polynomials, is explained here for the first time. Presentation of many new results in one place for the first time. First time coverage of skew-orthogonal and bi-orthogonal polynomials and their use in the evaluation of some multiple integrals. Fredholm determinants and Painlevé equations. The three Gaussian ensembles (unitary, orthogonal, and symplectic); their n-point correlations, spacing probabilities. Fredholm determinants and inverse scattering theory. Probability densities of random determinants.

Probability and Random Processes for Electrical and Computer Engineers John A.

Gubner,2006-06-01 The theory of probability is a powerful tool that helps electrical and computer engineers to explain, model, analyze, and design the technology they develop. The text begins at the advanced undergraduate level, assuming only a modest knowledge of probability, and progresses through more complex topics mastered at graduate level. The first five chapters cover the basics of probability and both discrete and continuous random variables. The later chapters have a more specialized coverage, including random vectors, Gaussian random vectors, random processes, Markov Chains, and convergence. Describing tools and results that are used extensively in the field, this is more than a textbook; it is also a reference for researchers working in communications, signal processing, and computer network traffic analysis. With over 300 worked examples, some 800 homework problems, and sections for exam preparation, this is an essential companion for advanced undergraduate and graduate students. Further resources for this title, including solutions (for Instructors only), are available online at www.cambridge.org/9780521864701.

Generalized Linear Models with Random Effects Youngjo Lee,John A. Nelder,Yudi

Pawitan,2006-07-13 Since their introduction in 1972, generalized linear models (GLMs) have proven useful in the generalization of classical normal models. Presenting methods for fitting GLMs with random effects to data, Generalized Linear Models with Random Effects: Unified Analysis via H-likelihood explores a wide range of applications, including combining information over trials (meta-analysis), analysis of frailty models for survival data, genetic epidemiology, and analysis of spatial and temporal models with correlated errors. Written by pioneering authorities in the field, this reference provides an introduction to various theories and examines likelihood inference and GLMs. The authors show how to extend the class of GLMs while retaining as much simplicity as possible. By maximizing and deriving other quantities from h-likelihood, they also demonstrate how to use a single algorithm for all members of the class, resulting in a faster algorithm as compared to existing alternatives. Complementing theory with examples, many of which can be run by using the code supplied on the accompanying CD, this book is beneficial to statisticians and researchers involved in the above applications as well as quality-improvement experiments and missing-data analysis.

Random Walks in the Quarter–Plane Guy Fayolle,Roudolf Iasnogorodski,Vadim Malyshev,1999-05-04 Promoting original mathematical methods to determine the invariant measure of two-dimensional random walks in domains with boundaries, the authors use Using Riemann surfaces and boundary value problems to propose completely new approaches to solve functional equations of two complex variables. These methods can also be employed to characterize the transient behavior of random walks in the quarter plane.

Ten Lectures on Random Media Erwin Bolthausen,Alain-Sol Sznitman,2002-03-01 The following notes grew out oflectures held during the DMV-Seminar on Random Media in November 1999 at the Mathematics Research Institute of Oberwolfach, and in February-March 2000 at the Ecole Normale Superieure in Paris. In both places the atmosphere was very friendly and stimulating. The positive response of the audience was encouragement enough to write up these notes. I hope they will carryover the enjoyment of the live lectures. I whole heartedly wish to thank Profs. Matthias Kreck and Jean-Franc;ois Le Gall who were respon sible for these two very enjoyable visits, Laurent Miclo for his

comments on an earlier version of these notes, and last but not least Erwin Bolthausen who was my accomplice during the DMV-Seminar. A Brief Introduction The main theme of this series of lectures are Random motions in random me dia. The subject gathers a variety of probabilistic models often originated from physical sciences such as solid state physics, physical chemistry, oceanography, biophysics . . . , in which typically some diffusion mechanism takes place in an inho mogeneous medium. Randomness appears at two levels. It comes in the description of the motion of the particle diffusing in the medium, this is a rather traditional point of view for probability theory; but it also comes in the very description of the medium in which the diffusion takes place.

Evolution of Systems in Random Media Vladimir S. Korolyuk,Anatoly V. Swishchuk,1995-09-11 Evolution of Systems in Random Media is an innovative, application-oriented text that explores stochastic models of evolutionary stochastic systems in random media. Specially designed for researchers and practitioners who do not have a background in random evolutions, the book allows non-experts to explore the potential information and applications that random evolutions can provide.

Solid-State Random Lasers Mikhail Noginov,2005-08-17 Random lasers are the simplest sources of lasers, since they exhibit stimulated emission without a cavity, with the feedback provided by scattering in a gain medium. First proposed in the late 60's, random lasers have grown into a large research field. This book reviews the history and the state of the art of random lasers, providing an outline of the basic models explaining their behavior and describing the recent advances in the field. The major focus is solid-state random lasers, however, random lasers based on liquid dyes with scatterers are also briefly treated. Written with mostly self-contained chapters, Solid-State Random Lasers gives scientists or engineers interested in a particular aspect directly access to the relevant information. Researchers entering the field of random lasers will find in the book an excellent overview, while scientists already working in the field can use the book as a reference source.

Theory of Random Sets Ilya Molchanov,2005-11-28 This is the first systematic exposition of random sets theory since Matheron (1975), with full proofs, exhaustive bibliographies and literature notes Interdisciplinary connections and applications of random sets are emphasized throughout the

book An extensive bibliography in the book is available on the Web at http://liinwww.ira.uka.de/bibliography/math/random.closed.sets.html, and is accompanied by a search engine

Random Summation Boris V. Gnedenko,Victor Yu. Korolev,2020-07-24 This book provides an introduction to the asymptotic theory of random summation, combining a strict exposition of the foundations of this theory and recent results. It also includes a description of its applications to solving practical problems in hardware and software reliability, insurance, finance, and more. The authors show how practice interacts with theory, and how new mathematical formulations of problems appear and develop. Attention is mainly focused on transfer theorems, description of the classes of limit laws, and criteria for convergence of distributions of sums for a random number of random variables. Theoretical background is given for the choice of approximations for the distribution of stock prices or surplus processes. General mathematical theory of reliability growth of modified systems, including software, is presented. Special sections deal with doubling with repair, rarefaction of renewal

processes, limit theorems for supercritical Galton-Watson processes, information properties of probability distributions, and asymptotic behavior of doubly stochastic Poisson processes. Random Summation: Limit Theorems and Applications will be of use to specialists and students in probability theory, mathematical statistics, and stochastic processes, as well as to financial mathematicians, actuaries, and to engineers desiring to improve probability models for solving practical problems and for finding new approaches to the construction of mathematical models.

Branching Random Walks Zhan Shi,2016-02-04 Providing an elementary introduction to branching random walks, the main focus of these lecture notes is on the asymptotic properties of one-dimensional discrete-time supercritical branching random walks, and in particular, on extreme positions in each generation, as well as the evolution of these positions over time. Starting with the simple case of Galton-Watson trees, the text primarily concentrates on exploiting, in various contexts, the spinal structure of branching random walks. The notes end with some applications to biased random walks on trees.

Random and Vector Measures M. M. Rao,2011 The book is devoted to the structural analysis of vector and random (or both) valued countably additive measures, and used for integral representations of random fields. The spaces can be Banach or Frechet types. Several stationary aspects and related processes are analyzed whilst numerous new results are included and many research avenues are opened up.

Random Dynamical Systems in Finance Anatoliy Swishchuk,Shafiqul Islam,2016-04-19 The theory and applications of random dynamical systems (RDS) are at the cutting edge of research in mathematics and economics, particularly in modeling the long-run evolution of economic systems subject to exogenous random shocks. Despite this interest, there are no books available that solely focus on RDS in finance and economics. Exploring this

Theory of Random Functions V. S. Pugachev,2013-10-22 Theory of Random Functions and Its Application to Control Problems presents insights into a branch of probability theory, the theory of random functions, which studies and takes into account the effects of random factors on the

functioning of control systems. The book does not require a high level of competency in the use of mathematical techniques and explains the basics of probability theory before focusing on the concepts of the theory of random functions. The selection also discusses in great detail the aspects of random functions and provides chapters that cover the determination and solution to problems of optimal systems. The text will be of value to telecommunications engineers, aeronautical engineers, meteorologists, seismologists, and other professionals engaged in applied sciences.

Random Knotting and Linking Kenneth C. Millett,1994 This volume includes both rigorous asymptotic results on the inevitability of random knotting and linking, and Monte Carlo simulations of knot probability at small lengths. The statistical mechanics and topology of surfaces on the d-dimensional simple cubic lattice are investigated. The energy of knots is studied both analytically and numerically. Vassiliev invariants are investigated and used in random knot simulations. A mutation scheme which leaves the Jones polynomial unaltered is described. Applications include the investigation of RNA secondary structure using Vassiliev invariants, and the direct experimental

measurement of DNA knot probability as a function of salt concentration in random cyclization experiments on linear DNA molecules. The papers in this volume reflect the diversity of interest across science and mathematics in this subject, from topology to statistical mechanics to theoretical chemistry to wet-lab molecular biology.

An Introduction to Random Vibrations, Spectral & Wavelet Analysis D. E. Newland,2012-04-03 One of the first engineering books to cover wavelet analysis, this classic text describes and illustrates basic theory, with a detailed explanation of the workings of discrete wavelet transforms. Computer algorithms are explained and supported by examples and a set of problems, and an appendix lists ten computer programs for calculating and displaying wavelet transforms. Starting with an introduction to probability distributions and averages, the text examines joint probability distributions, ensemble averages, and correlation; Fourier analysis; spectral density and excitation response relations for linear systems; transmission of random vibration; statistics of narrow band processes; and accuracy of measurements. Discussions of digital spectral analysis cover discrete Fourier transforms as well as

windows and smoothing. Additional topics include the fast Fourier transform; pseudo-random processes; multidimensional spectral analysis; response of continuous linear systems to stationary random excitation; and discrete wavelet analysis. Numerous diagrams and graphs clarify the text, and complicated mathematics are simplified whenever possible. This volume is suitable for upper-level undergraduates and graduate students in engineering and the applied sciences; it is also an important resource for professionals.

Random Graphs, Geometry and Asymptotic Structure Michael Krivelevich,Konstantinos Panagiotou,Mathew Penrose,Colin McDiarmid,2016-04-25 The theory of random graphs is a vital part of the education of any researcher entering the fascinating world of combinatorics. However, due to their diverse nature, the geometric and structural aspects of the theory often remain an obscure part of the formative study of young combinatorialists and probabilists. Moreover, the theory itself, even in its most basic forms, is often considered too advanced to be part of undergraduate curricula, and those who are interested usually learn it mostly through self-study, covering a lot of its fundamentals but little

of the more recent developments. This book provides a self-contained and concise introduction to recent developments and techniques for classical problems in the theory of random graphs. Moreover, it covers geometric and topological aspects of the theory and introduces the reader to the diversity and depth of the methods that have been devised in this context.

Statistical Analysis of Graph Structures in Random Variable Networks V. A. Kalyagin,A. P. Koldanov,P. A. Koldanov,P. M. Pardalos,2020-12-05 This book studies complex systems with elements represented by random variables. Its main goal is to study and compare uncertainty of algorithms of network structure identification with applications to market network analysis. For this, a mathematical model of random variable network is introduced, uncertainty of identification procedure is defined through a risk function, random variables networks with different measures of similarity (dependence) are discussed, and general statistical properties of identification algorithms are studied. The volume also introduces a new class of identification algorithms based on a new measure of similarity and prove its robustness in a large class of distributions, and presents applications to social networks,

power transmission grids, telecommunication networks, stock market networks, and brain networks through a theoretical analysis that identifies network structures. Both researchers and graduate students in computer science, mathematics, and optimization will find the applications and techniques presented useful.

Discrete Time Branching Processes in Random Environment Götz Kersting,Vladimir Vatutin,2017-10-30 Branching processes are stochastic processes which represent the reproduction of particles, such as individuals within a population, and thereby model demographic stochasticity. In branching processes in random environment (BPREs), additional environmental stochasticity is incorporated, meaning that the conditions of reproduction may vary in a random fashion from one generation to the next. This book offers an introduction to the basics of BPREs and then presents the cases of critical and subcritical processes in detail, the latter dividing into weakly, intermediate, and strongly subcritical regimes.

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