

Introduction to Stochastic Processes

Second Edition



GREGORY F. LAWLER



Chapman & Hall/CRC
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Introduction to Stochastic Processes Gregory F. Lawler, 1995-07-01 This concise informal introduction to stochastic processes evolving with time was designed to meet the needs of graduate students not only in mathematics and statistics but in the many fields in which the concepts presented are important including computer science economics business biological science psychology and engineering With emphasis on fundamental mathematical ideas rather than proofs or detailed applications the treatment introduces the following topics Markov chains with focus on the relationship between the convergence to equilibrium and the size of the eigenvalues of the stochastic matrix Infinite state space including the ideas of transience null recurrence and positive recurrence The three main types of continual time Markov chains and optimal stopping of Markov chains Martingales including conditional expectation the optional sampling theorem and the martingale convergence theorem Renewal process and reversible Markov chains Brownian motion both multidimensional and one dimensional Introduction to Stochastic Processes is ideal for a first course in stochastic processes without measure theory requiring only a calculus based undergraduate probability course and a course in linear algebra *Random Process Analysis with R* Marco Bittelli, Roberto Olmi, Rodolfo Rosa, 2022 This book presents the key concepts theory and computer code written in R helping readers with limited initial knowledge of random processes to become confident in their understanding and application of these principles in their own research **Applied Probability** Kenneth Lange, 2010-08-13 Applied Probability presents a unique blend of theory and applications with special emphasis on mathematical modeling computational techniques and examples from the biological sciences It can serve as a textbook for graduate students in applied mathematics biostatistics computational biology computer science physics and statistics Readers should have a working knowledge of multivariate calculus linear algebra ordinary differential equations and elementary probability theory Chapter 1 reviews elementary probability and provides a brief survey of relevant results from measure theory Chapter 2 is an extended essay on calculating expectations Chapter 3 deals with probabilistic applications of convexity inequalities and optimization theory Chapters 4 and 5 touch on combinatorics and combinatorial optimization Chapters 6 through 11 present core material on stochastic processes If supplemented with appropriate sections from Chapters 1 and 2 there is sufficient material for a traditional semester long course in stochastic processes covering the basics of Poisson processes Markov chains branching processes martingales and diffusion processes The second edition adds two new chapters on asymptotic and numerical methods and an appendix that separates some of the more delicate mathematical theory from the steady flow of examples in the main text Besides the two new chapters the second edition includes a more extensive list of exercises many additions to the exposition of combinatorics new material on rates of convergence to equilibrium in reversible Markov chains a discussion of basic reproduction numbers in population modeling and better coverage of Brownian motion Because many chapters are nearly self contained mathematical scientists from a variety of backgrounds will find Applied Probability useful as a reference

Statistical Mechanics Scott Sheffield, Thomas Spencer, *AMSTAT News*, 1995 Mathematical Aspects of Quantum Field Theory Edson de Faria, Wellington de Melo, 2010-08-12 Over the last century quantum field theory has made a significant impact on the formulation and solution of mathematical problems and inspired powerful advances in pure mathematics However most accounts are written by physicists and mathematicians struggle to find clear definitions and statements of the concepts involved This graduate level introduction presents the basic ideas and tools from quantum field theory to a mathematical audience Topics include classical and quantum mechanics classical field theory quantization of classical fields perturbative quantum field theory renormalization and the standard model The material is also accessible to physicists seeking a better understanding of the mathematical background providing the necessary tools from differential geometry on such topics as connections and gauge fields vector and spinor bundles symmetries and group representations

Unit Equations in Diophantine Number Theory Jan-Hendrik Evertse, Kálmán Győry, 2015-12-30 A comprehensive graduate level treatment of unit equations and their various applications **p-adic Differential Equations** Kiran S. Kedlaya, 2010-06-10 Over the last 50 years the theory of p adic differential equations has grown into an active area of research in its own right and has important applications to number theory and to computer science This book the first comprehensive and unified introduction to the subject improves and simplifies existing results as well as including original material Based on a course given by the author at MIT this modern treatment is accessible to graduate students and researchers Exercises are included at the end of each chapter to help the reader review the material and the author also provides detailed references to the literature to aid further study Mathematical Reviews, 2006 **Zeta Functions of Graphs** Audrey Terras, 2010-11-18 Graph theory meets number theory in this stimulating book Ihara zeta functions of finite graphs are reciprocals of polynomials sometimes in several variables Analogies abound with number theoretic functions such as Riemann Dedekind zeta functions For example there is a Riemann hypothesis which may be false and prime number theorem for graphs Explicit constructions of graph coverings use Galois theory to generalize Cayley and Schreier graphs Then non isomorphic simple graphs with the same zeta are produced showing you cannot hear the shape of a graph The spectra of matrices such as the adjacency and edge adjacency matrices of a graph are essential to the plot of this book which makes connections with quantum chaos and random matrix theory plus expander Ramanujan graphs of interest in computer science Created for beginning graduate students the book will also appeal to researchers Many well chosen illustrations and exercises both theoretical and computer based are included throughout *Mathematics Today*, 1996 **Representations of Groups** Klaus Lux, Herbert Pahlings, 2010-07-01 The representation theory of finite groups has seen rapid growth in recent years with the development of efficient algorithms and computer algebra systems This is the first book to provide an introduction to the ordinary and modular representation theory of finite groups with special emphasis on the computational aspects of the subject Evolving from courses taught at Aachen University this well paced text is ideal for graduate level study

The authors provide over 200 exercises both theoretical and computational and include worked examples using the computer algebra system GAP. These make the abstract theory tangible and engage students in real hands on work. GAP is freely available from www.gap-system.org and readers can download source code and solutions to selected exercises from the book's web page.

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An Introduction to Stochastic Processes Edward P. C. Kao, 1996

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