

Introduction to Stochastic Processes

Second Edition



GREGORY F. LAWLER



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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

Stochastic Dynamics in Computational Biology Stefanie Winkelmann, Christof Schütte, 2021-01-04 The aim of this book is to provide a well structured and coherent overview of existing mathematical modeling approaches for biochemical reaction systems investigating relations between both the conventional models and several types of deterministic stochastic hybrid model recombinations Another main objective is to illustrate and compare diverse numerical simulation schemes and their computational effort Unlike related works this book presents a broad scope in its applications from offering a detailed introduction to hybrid approaches for the case of multiple population scales to discussing the setting of time scale separation resulting from widely varying firing rates of reaction channels Additionally it also addresses modeling approaches for non well mixed reaction diffusion dynamics including deterministic and stochastic PDEs and spatiotemporal master equations Finally by translating and incorporating complex theory to a level accessible to non mathematicians this book effectively bridges the gap between mathematical research in computational biology and its practical use in biological biochemical and biomedical systems

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

Genealogies of Interacting Particle Systems Matthias Birkner, Rongfeng Sun, Jan M. Swart, 2020 Interacting particle systems are Markov processes involving infinitely many interacting components Since their introduction in the 1970s researchers have found many applications in statistical physics and population biology Genealogies which follow the origin of the state of a site backwards in time play an important role in their studies especially for the biologically motivated systems The program Genealogies of Interacting Particle Systems held at the Institute for Mathematical Sciences National University of Singapore

from 17 July to 18 Aug 2017 brought together experts and young researchers interested in this modern topic Central to the program were learning sessions where lecturers presented work outside of their own research as well as a normal workshop
Publisher's website [Statistical Mechanics](#) Scott Sheffield, Thomas Spencer, *Mathematical Reviews*, 2006

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

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

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

[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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