

By Pierre Bremaud Markov Chains Gibbs Fields Monte Carlo Simulation And Queues Texts In Applied Mathematics Corrected Hardcover

Mathematical Aspects of Mixing Times in Markov Chains begins with a gentle introduction to the analytical aspects of the theory of finite Markov chain mixing times and quickly ramps up to explain the latest developments in the topic. Several theorems are revisited and often derived in simpler, transparent ways, and illustrated with examples. The highlights include spectral, logarithmic Sobolev techniques, the evolving set methodology, and issues of nonreversibility. Mathematical Aspects of Mixing Times in Markov Chains is a comprehensive, well-written review of the subject that will be of interest to researchers and students in computer and mathematical sciences. This work is unique as it provides a uniform treatment of the Fourier theories of functions (Fourier transforms and series, z-transforms), finite measures (characteristic functions, convergence in distribution), and stochastic processes (including arma series and point processes). It emphasises the links between these three themes. The chapter on the Fourier theory of point processes and signals structured by point processes is a novel addition to the literature on Fourier analysis of stochastic processes. It also connects the theory with recent lines of research such as biological spike signals and ultrawide-band communications. Although the treatment is mathematically rigorous, the convivial style makes the book accessible to a large audience. In particular, it will be interesting to anyone working in electrical engineering and communications, biology (point process signals) and econometrics (arma models). Each chapter has an exercise section, which makes Fourier Analysis and Stochastic Processes suitable for a graduate course in applied mathematics, as well as for self-study.

New up-to-date edition of this influential classic on Markov chains in general state spaces. Proofs are rigorous and concise, the range of applications is broad and knowledgeable, and key ideas are accessible to practitioners with limited mathematical background. New commentary by Sean Meyn, including updated references, reflects developments since 1996.

Markov chains are central to the understanding of random processes. This is not only because they pervade the applications of random processes, but also because one can calculate explicitly many quantities of interest. This textbook, aimed at advanced undergraduate or MSc students with some background in basic probability theory, focuses on Markov chains and quickly develops a coherent and rigorous theory whilst showing also how actually to apply it. Both discrete-time and continuous-time chains are studied. A distinguishing feature is an introduction to more advanced topics such as martingales and potentials in the established context of Markov chains. There are applications to simulation, economics, optimal control, genetics, queues and many other topics, and exercises and examples drawn both from theory and practice. It will therefore be an ideal text either for elementary courses on random processes or those that are more oriented towards applications.

Probability in Physics

Limit Order Books

Stochastic Geometry and Wireless Networks

An Introduction to Basic and Advanced Modelling Techniques

An Introduction to Probabilistic Modeling

From foundations to state-of-the-art; the tools and philosophy you need to build network models.

This book is an introduction to the modern approach to the theory of Markov chains. The main goal of this approach is to determine the rate of convergence of a Markov chain to the stationary distribution as a function of the size and geometry of the state space. The authors develop the key tools for estimating convergence times, including coupling, strong stationary times, and spectral methods. Whenever possible, probabilistic methods are emphasized. The book includes many examples and provides brief introductions to some central models of statistical mechanics. Also provided are accounts of random walks on networks, including hitting and cover times, and analyses of several methods of shuffling cards. As a prerequisite, the authors assume a modest understanding of probability theory and linear algebra at an undergraduate level. Markov Chains and Mixing Times is meant to bring the excitement of this active area of research to a wide audience.

Bridging the gap between research and application, Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference provides a concise, and integrated account of Markov chain Monte Carlo (MCMC) for performing Bayesian inference. This volume, which was developed from a short course taught by the author at a meeting of Brazilian statisticians and probabilists, retains the didactic character of the original course text. The self-contained text units make MCMC accessible to scientists in other disciplines as well as statisticians. It describes each component of the theory in detail and outlines related software, which is of particular benefit to applied scientists.

The main subject of this introductory book is simple random walk on the integer lattice, with special attention to the two-dimensional case. This fascinating mathematical object is the point of departure for an intuitive and richly illustrated tour of related topics at the active edge of research. It starts with three different proofs of the recurrence of the two-dimensional walk, via direct combinatorial arguments, electrical networks, and Lyapunov functions. After reviewing some relevant potential-theoretic tools, the reader is guided toward the relatively new topic of random interlacements - which can be viewed as a 'canonical soup' of nearest-neighbour loops through infinity - again with emphasis on two dimensions. On the way, readers will visit conditioned simple random walks - which are the 'noodles' in the soup - and also discover how Poisson processes of infinite objects are constructed and review the recently introduced method of soft local times. Each chapter ends with many exercises, making it suitable for courses and independent study.

Stochastic Simulation and Monte Carlo Methods

Discrete Probability Models and Methods

Approximate Quantum Markov Chains

A Wavelet Tour of Signal Processing

Point Process Calculus in Time and Space

A Comprehensive Course

This book provides an introduction to the theory and applications of point processes, both in time and in space. Presenting the two components of point process calculus, the martingale calculus and the Palm calculus, it aims to develop the computational skills needed for the study of stochastic models involving point processes, providing enough of the general theory for the reader to reach a technical level sufficient for most applications. Classical and not-so-classical models are examined in detail, including Poisson-Cox, renewal, cluster and branching (Kerstan-Hawkes) point processes.The applications covered in this text (queueing, information theory, stochastic geometry and signal analysis) have been chosen not only for their intrinsic interest but also because they illustrate the theory. Written in a rigorous but not overly abstract style, the book will be accessible to earnest beginners with a basic training in probability but will also interest upper graduate students and experienced researchers.

This work examines in depth the methodological relationships that probability and statistics have maintained with the social sciences from their emergence. It covers both the history of thought and current methods. First it examines in detail the history of the different paradigms and axioms for probability, from their emergence in the seventeenth century up to the most recent developments of the three major concepts: objective, subjective and logistic probability. It shows the statistical inference they permit, different applications to social sciences and the main problems they encounter. On the other side, from social sciences—particularly population sciences—to probability, it shows the different uses they made of probabilistic concepts during their history, from the seventeenth century, according to their paradigms: cross-sectional, longitudinal, hierarchical, contextual and multilevel approaches. While the ties may have seemed loose at times, they have more often been very close: some advances in probability were driven by the search for answers to questions raised by the social sciences; conversely, the latter have made progress thanks to advances in probability. This dual approach sheds new light on the historical development of the social sciences and probability, and on the enduring relevance of their links. It permits also to solve a number of methodological problems encountered all along their history.

Communication networks underpin our modern world, and provide fascinating and challenging examples of large-scale stochastic systems. Randomness arises in communication systems at many levels: for example, the initiation and termination times of calls in a telephone network, or the statistical structure of the arrival streams of packets at routers in the Internet. How can routing, flow control and connection acceptance algorithms be designed to work well in uncertain and random environments? This compact introduction illustrates how stochastic models can be used to shed light on important issues in the design and control of communication networks. It will appeal to readers with a mathematical background wishing to understand this important area of application, and to those with an engineering background who want to grasp the underlying mathematical theory. Each chapter ends with exercises and suggestions for further reading.

Markov ChainsGibbs Fields, Monte Carlo Simulation, and QueuesSpringer Science & Business Media

Theory and Applications

Gibbs Fields, Monte Carlo Simulation and Queues

Stochastic Control Theory

Probability, Markov Chains, Queues, and Simulation

Estimation and Control

Mathematical Principles of Signal Processing

This book is an introduction to quantum Markov chains and explains how this concept is connected to the question of how well a lost quantum mechanical system can be recovered from a correlated subsystem. To achieve this goal, we strengthen the data-processing inequality

such that it reveals a statement about the reconstruction of lost information. The main difficulty in order to understand the behavior of quantum Markov chains arises from the fact that quantum mechanical operators do not commute in general. As a result we start by explaining two techniques of how to deal with non-commuting matrices: the spectral pinching method and complex interpolation theory. Once the reader is familiar with these techniques a novel inequality is presented that extends the celebrated Golden-Thompson inequality to arbitrarily many matrices. This inequality is the key ingredient in understanding approximate quantum Markov chains and it answers a question from matrix analysis that was open since 1973, i.e., if Lieb's triple matrix inequality can be extended to more than three matrices. Finally, we carefully discuss the properties of approximate quantum Markov chains and their implications. The book is aimed to graduate students who want to learn about approximate quantum Markov chains as well as more experienced scientists who want to enter this field. Mathematical majority is necessary, but no prior knowledge of quantum mechanics is required.

This book is written for computer engineers and scientists active in the development of software and hardware systems. It supplies the understanding and tools needed to effectively evaluate the performance of individual computer and communication systems. It covers the theoretical foundations of the field as well as specific software packages being employed by leaders in the field.

The ultimate objective of this book is to present a panoramic view of the main stochastic processes which have an impact on applications, with complete proofs and exercises. Random processes play a central role in the applied sciences, including operations research, insurance, finance, biology, physics, computer and communications networks, and signal processing. In order to help the reader to reach a level of technical autonomy sufficient to understand the presented models, this book includes a reasonable dose of probability theory.

On the other hand, the study of stochastic processes gives an opportunity to apply the main theoretical results of probability theory beyond classroom examples and in a non-trivial manner that makes this discipline look more attractive to the applications-oriented student.

One can distinguish three parts of this book. The first four chapters are about probability theory, Chapters 5 to 8 concern random sequences, or discrete-time stochastic processes, and the rest of the book focuses on stochastic processes and point processes. There is

sufficient modularity for the instructor or the self-teaching reader to design a course or a study program adapted to her/his specific needs. This book is in a large measure self-contained.

In a probabilistic model, a rare event is an event with a very small probability of occurrence. The forecasting of rare events is a formidable task but is important in many areas. For instance a catastrophic failure in a transport system or in a nuclear power plant, the

failure of an information processing system in a bank, or in the communication network of a group of banks, leading to financial losses. Being able to evaluate the probability of rare events is therefore a critical issue. Monte Carlo Methods, the simulation of

corresponding models, are used to analyze rare events. This book sets out to present the mathematical tools available for the efficient simulation of rare events. Importance sampling and splitting are presented along with an exposition of how to apply these tools to a

variety of fields ranging from performance and dependability evaluation of complex systems, typically in computer science or in telecommunications, to chemical reaction analysis in biology or particle transport in physics. Graduate students, researchers and practitioners

who wish to learn and apply rare event simulation techniques will find this book beneficial.

Credit Risk Modeling

The Mathematical Basis of Performance Modeling

Probability Theory and Stochastic Processes

Stochastic Networks

From Path Counting to Random Interlacements

Hidden Markov Models

As more applications are found, interest in Hidden Markov Models continues to grow. Following comments and feedback from colleagues, students and other working with Hidden Markov Models the corrected 3rd printing of this volume contains clarifications, improvements and some new material, including results on smoothing for linear Gaussian dynamics. In Chapter 2 the derivation of the basic filters related to the Markov chain are each presented explicitly, rather than as special cases of one general filter. Furthermore, equations for smoothed estimates are given. The dynamics for the Kalman filter are derived as special cases of the authors' general results and new expressions for a Kalman smoother are given. The Chapters on the control of Hidden Markov Chains are expanded and clarified. The revised Chapter 4 includes state estimation for discrete time Markov processes and Chapter 12 has a new section on robust control.

At last—a social scientist's guide through the pitfalls ofmodern statistical computing Addressing the current deficiency in the literature onstatistical methods as they apply to the social and behavioralsciences, Numerical Issues in Statistical Computing for the SocialScientist seeks to provide readers with a unique practicalguidebook to the numerical methods underlying computerizedstatistical calculations specific to these fields. The authorsdemonstrate that knowledge of these numerical methods and how theyare used in statistical packages is essential for making accurateinferences. With the aid of key contributors from both the socialand behavioral sciences, the authors have assembled a rich set ofinterrelated chapters designed to guide empirical social scientiststhrough the potential minefield of modern statisticalcomputing. Uniquely accessible and abounding in modern-day tools, tricks,and advice, the text successfully bridges the gap between thecurrent level of social science methodology and the moresophisticated technical coverage usually associated with thestatistical field. Highlights include: A focus on problems occurring in maximum likelihoodestimation Integrated examples of statistical computing (using softwarepackages such as the SAS, Gauss, Splus, R, Stata, LIMDEP, SPSS, WinBUGS, and MATLAB®) A guide to choosing accurate statistical packages Discussions of computationally intensivestatistical approaches such as ecological inference, Markov chainMonte Carlo, and spatial regression analysis Emphasis on specific numerical problems, statisticalprocedures, and their applications in the field Replications and re-analysis of published social scienceresearch, using innovative numerical methods Key numerical estimation issues along with the means ofavoiding common pitfalls A related Web site includes test data for use in demonstratingnumerical problems, code for applying the original methodsdescribed in the book, and an online bibliography of Web resourcesfor the statistical computation Designed as an independent research tool, a professionalreference, or a classroom supplement, the book presents awell-thought-out treatment of a complex and multifaceted field.

This sequel to Brownian Motion and Stochastic Calculus by the same authors develops contingent claim pricing and optimal consumption/investment in both complete and incomplete markets, within the context of Brownian-motion-driven asset prices. The latter topic is extended to a study of equilibrium, providing conditions for existence and uniqueness of market prices which support trading by several heterogeneous agents. Although much of the incomplete-market material is available in research papers, these topics are treated for the first time in a unified manner. The book contains an extensive set of references and notes describing the field, including topics not treated in the book. This book will be of interest to researchers wishing to see advanced mathematics applied to finance. The material on optimal consumption and investment, leading to equilibrium, is addressed to the theoretical finance community. The chapters on contingent claim valuation present techniques of practical importance, especially for pricing exotic options.

Topology

Monte Carlo Methods

Mathematical Foundations of Stochastic Simulation

Markov Chains and Mixing Times

Control Techniques for Complex Networks

Markov Chains

Gibbs Fields, Monte Carlo Simulation, and Queues

Probability, Markov Chains, Queues, and Simulation provides a modern and authoritative treatment of the mathematical processes that underlie performance modeling. The detailed explanations of mathematical derivations and numerous illustrative examples make this textbook readily accessible to graduate and advanced undergraduate students taking courses in which stochastic processes play a fundamental role. The textbook is relevant to a wide variety of fields, including computer science, engineering, operations research, statistics, and mathematics. The textbook looks at the fundamentals of probability theory, from the basic concepts of set-based probability, through probability distributions, to bounds, limit theorems, and the laws of large numbers. Discrete and continuous-time Markov chains are analyzed from a theoretical and computational point of view. Topics include the Chapman-Kolmogorov equations; irreducibility, the potential, fundamental, and reachability matrices; random walk problems; reversibility; renewal processes; and the numerical computation of stationary and transient distributions. The M/M/1 queue and its extensions to more general birth-death processes are analyzed in detail, as are queues with phase-type arrival and service processes. The M/G/1 and G/M/1 queues are solved using embedded Markov chains; the busy period, residual service time, and priority scheduling are treated. Open and closed queueing networks are analyzed. The final part of the book addresses the mathematical basis of simulation. Each chapter of the textbook concludes with an extensive set of exercises. An instructor's solution manual, in which all exercises are completely worked out, is also available (to professors only). Numerous examples illuminate the mathematical theories Carefully detailed explanations of mathematical derivations guarantee a valuable pedagogical approach Each chapter concludes with an extensive set of exercises

The emphasis in this book is placed on general models (Markov chains, random fields, random graphs), universal methods (the probabilistic method, the coupling method, the Stein-Chen method, martingale methods, the method of types) and versatile tools (Chernoff's bound, Hoeffding's inequality, Holley's inequality) whose domain of application extends far beyond the present text. Although the examples treated in the book relate to the possible applications, in the communication and computing sciences, in operations research and in physics, this book is in the first instance concerned with theory. The level of the book is that of a beginning graduate course. It is self-contained, the prerequisites consisting merely of basic calculus (series) and basic linear algebra (matrices). The reader is not assumed to be trained in probability since the first chapters give in considerable detail the background necessary to understand the rest of the book.

Introduction to the basic concepts of probability theory: independence, expectation, convergence in law and almost-sure convergence. Short expositions of more advanced topics such as Markov Chains, Stochastic Processes, Bayesian Decision Theory and Information Theory.

Credit risk is today one of the most intensely studied topics in quantitative finance. This book provides an introduction and overview for readers who seek an up-to-date reference to the central problems of the field and to the tools currently used to analyze them. The book is aimed at researchers and students in finance, at quantitative analysts in banks and other financial institutions, and at regulators interested in the modeling aspects of credit risk. David Lando considers the two broad approaches to credit risk analysis: that based on classical option pricing models on the one hand, and on a direct modeling of the default probability of issuers on the other. He offers insights that can be drawn from each approach and demonstrates that the distinction between the two approaches is not at all clear-cut. The book strikes a fruitful balance between quickly presenting the basic ideas of the models and offering enough detail so readers can derive and implement the models themselves. The discussion of the models and their limitations and five technical appendixes help readers expand and generalize the models themselves or to understand existing generalizations. The book emphasizes models for pricing as well as statistical techniques for estimating their parameters. Applications include rating-based modeling, modeling of dependent defaults, swap- and corporate-yield curve dynamics, credit default swaps, and collateralized debt obligations.

Probability on Graphs and Trees, Markov Chains and Random Fields, Entropy and Coding

Elements of Queueing Theory

An Introduction with Applications

Probability Theory

Performance Evaluation of Computer and Communication Systems

Dynamic Programming Principle

Stochastic processes are necessary ingredients for building models of a wide variety of phenomena exhibiting time varying randomness. This text offers easy access to this fundamental topic for many students of applied sciences at many levels. It includes examples, exercises, applications, and computational procedures. It is uniquely useful for beginners and non-beginners in the field. No knowledge of measure theory is presumed.

A limit order book is essentially a file on a computer that contains all orders sent to the market, along with their characteristics such as the sign of the order, price, quantity and a timestamp. The majority of organized electronic markets rely on limit order books to store the list of interests of market participants on their central computer. A limit order book contains all the information available on a specific market and it reflects the way the market moves under the influence of its participants. This book discusses several models of limit order books. It begins by discussing the data to assess their empirical properties, and then moves on to mathematical models in order to reproduce the observed properties. Finally, the book presents a framework for numerical simulations. It also covers important modelling techniques including agent-based modelling, and advanced modelling of limit order books based on Hawkes processes. The book also provides in-depth coverage of simulation techniques and introduces general, flexible, open source library concepts useful to readers studying trading strategies in order-driven markets.

This book seeks to bridge the gap between statistics and computer science. It provides an overview of Monte Carlo methods, including Sequential Monte Carlo, Markov Chain Monte Carlo, Metropolis-Hastings, Gibbs Sampler, Cluster Sampling, Data Driven MCMC, Stochastic Gradient descent, Langevin Monte Carlo, Hamiltonian Monte Carlo, and energy landscape mapping. Due to its comprehensive nature, the book is suitable for developing and teaching graduate courses on Monte Carlo methods. To facilitate learning, each chapter includes several representative application examples from various fields. The book pursues two main goals: (1) It introduces researchers to applying Monte Carlo methods to broader problems in areas such as Computer Vision, Computer Graphics, Machine Learning, Robotics, Artificial Intelligence, etc.; and (2) it makes it easier for scientists and engineers working in these areas to employ Monte Carlo methods to enhance their research.

This book is intended to serve as an invaluable reference for anyone concerned with the application of wavelets to signal processing. It has evolved from material used to teach "wavelet signal processing" courses in electrical engineering departments at Massachusetts Institute of Technology and Tel Aviv University, as well as applied mathematics departments at the Courant Institute of New York University and École Polytechnique in Paris. Provides a broad perspective on the principles and applications of transient signal processing with wavelets Emphasizes intuitive understanding, while providing the mathematical foundations and description of fast algorithms Numerous examples of real applications to noise removal, deconvolution, audio and image compression, singularity and edge detection, multifractal analysis, and time-varying frequency measurements Algorithms and numerical examples are implemented in Wavelab, which is a Matlab toolbox freely available over the Internet Content is accessible on several level of complexity, depending on the individual reader's needs New to the Second Edition Optical flow calculation and video compression algorithms Image models with bounded variation functions Bayes and Minimax theories for signal estimation 200 pages rewritten and most illustrations redrawn More problems and topics for a graduate course in wavelet signal processing, in engineering and applied mathematics

Numerical Mathematics

Modelling of Queueing Systems with Markov Chains

Two-Dimensional Random Walk

Methods of Mathematical Finance

Fourier Analysis and Stochastic Processes

Markov Chain Monte Carlo

Primarily an introduction to the theory of stochastic processes at the undergraduate or beginning graduate level, the primary objective of this book is to initiate students in the art of stochastic modelling. However it is motivated by significant applications and progressively brings the student to the borders of contemporary research. Examples are from a wide range of domains, including operations research and electrical engineering. Researchers and students in these areas as well as in physics, biology and the social sciences will find this book of interest.

Aimed primarily at graduate students and researchers, this text is a comprehensive course in modern probability theory and its measure-theoretical foundations. It covers a wide variety of topics, many of which are not usually found in introductory textbooks. The theory is developed rigorously and in a self-contained way, with the chapters on measure theory interlaced with the probabilistic chapters in order to display the power of the abstract concepts in the world of probability theory. In addition, plenty of figures, computer simulations, biographic details of key mathematicians, and a wealth of examples support and enliven the presentation.

"In truth, it is not knowledge, but learning, not possessing, but production, not being there, but travelling there, which provides the greatest pleasure. When I have completely understood something, then I turn away and move on into the dark; indeed, so curious is the insatiable man, that when he has completed one house, rather than living in it peacefully, he starts to build another. " Letter from C. F. Gauss to W. Bolyai on Sept. 2, 1808 This textbook adds a book devoted to applied mathematics to the series "Grundwissen Mathematik. " Our goals, like those of the other books in the series, are to explain connections and common viewpoints between various mathematical areas, to emphasize the motivation for studying certain problem areas, and to present the historical development of our subject. Our aim in this book is to discuss some of the central problems which arise in applications of mathematics, to develop constructive methods for the numerical solution of these problems, and to study the associated questions of accuracy. In doing so, we also present some theoretical results needed for our development, especially when they involve material which is beyond the scope of the usual beginning courses in calculus and linear algebra. This book is based on lectures given over many years at the Universities of Freiburg, Munich, Berlin and Augsburg.

An excellent introduction for computer scientists and electrical and electronics engineers who would like to have a good, basic understanding of stochastic processes! This clearly written book responds to the increasing interest in the study of systems that vary in time in a random manner. It presents an introductory account of some of the important topics in the theory of the mathematical models of such systems. The selected topics are conceptually interesting and have fruitful application in various branches of science and technology.

Topology

Rare Event Simulation using Monte Carlo Methods

Mathematical Aspects of Mixing Times in Markov Chains

Probability and Social Science

Introduction to Stochastic Processes

Markov Chains and Stochastic Stability

This volume bears on wireless network modeling and performance analysis. The aim is to show how stochastic geometry can be used in a more or less systematic way to analyze the phenomena that arise in this context. It first focuses on medium access control mechanisms used in ad hoc networks and in cellular networks. It then discusses the use of stochastic geometry for the quantitative analysis of routing algorithms in mobile ad hoc networks. The appendix also contains a concise summary of wireless communication principles and of the network architectures considered in the two volumes.

This book offers a systematic introduction to the optimal stochastic control theory via the dynamic programming principle, which is a powerful tool to analyze control problems. First we consider completely observable control problems with finite horizons. Using a time discretization we construct a nonlinear semigroup related to the dynamic programming principle (DPP), whose generator provides the Hamilton–Jacobi–Bellman (HJB) equation, and we characterize the value function via the nonlinear semigroup, besides the viscosity solution theory. When we control not only the dynamics of a system but also the terminal time of its evolution, control-stopping problems arise. This problem is treated in the same frameworks, via the nonlinear semigroup. Its results are applicable to the American option price problem. Zero-sum two-player time-homogeneous stochastic differential games and viscosity solutions of the Isaacs equations arising from such games are studied via a nonlinear semigroup related to DPP (the min-max principle, to be precise). Using semi-discretization arguments, we construct the nonlinear semigroups whose generators provide lower and upper Isaacs equations. Concerning partially observable control problems, we refer to stochastic parabolic equations driven by colored Wiener noises, in particular, the Zakai equation. The existence and uniqueness of solutions and regularities as well as Itô's formula are stated. A control problem for the Zakai equations has a nonlinear semigroup whose generator provides the HJB equation on a Banach space. The value function turns out to be a unique viscosity solution for the HJB equation under mild conditions. This edition provides a more generalized treatment of the topic than does the earlier book Lectures on Stochastic Control Theory (ISI Lecture Notes 9), where time-homogeneous cases are dealt with. Here, for finite time-horizon control problems, DPP was formulated as a one-parameter nonlinear semigroup, whose generator provides the HJB equation, by using a time-discretization method. The semigroup corresponds to the value function and is characterized as the envelope of Markovian transition semigroups of responses for constant control processes. Besides finite time-horizon controls, the book discusses control-stopping problems in the same frameworks.

From the reviews: "[...] the interested reader will find in Bremaud's book an invaluable reference because of its coverage, scope and style, as well as of the unified treatment it offers of (signal processing oriented) Fourier and wavelet basics." Mathematical Reviews

What is the role and meaning of probability in physical theory, in particular in two of the most successful theories of our age, quantum physics and statistical mechanics? Laws once conceived as universal and deterministic, such as Newton's laws of motion, or the second law of thermodynamics, are replaced in these theories by inherently probabilistic laws. This collection of essays by some of the world's foremost experts presents an in-depth analysis of the meaning of probability in contemporary physics. Among the questions addressed are: How are probabilities defined? Are they objective or subjective? What is their explanatory value? What are the differences between quantum and classical probabilities? The result is an informative and thought-provoking book for the scientifically inquisitive.

Numerical Issues in Statistical Computing for the Social Scientist

Methodological Relationships between the two Approaches

Kernel Methods in Computational Biology

Adventures in Stochastic Processes

Stochastic Simulation for Bayesian Inference

Fourier and Wavelet Analysis

In various scientific and industrial fields, stochastic simulations are taking on a new importance. This is due to the increasing power of computers and practitioners' aim to simulate more and more complex systems, and thus use random parameters as well as random noises to model the parametric uncertainties and the lack of knowledge on the physics of these systems. The error analysis of these issues, the authors present stochastic numerical methods and prove accurate convergence rate estimates in terms of their numerical parameters (number of simulations, time discretization steps). As a result, the book is a self-contained and rigorous study of the numerical methods within a theoretical framework. After briefly reviewing the basics, the authors first introduce fundamental notions on the analysis of pure-jump Markov processes, Poisson processes, and stochastic differential equations. In particular, they review the essential properties of Itô integrals and prove fundamental results on the probabilistic analysis of parabolic partial differential equations. These results in turn provide the basis for developing stochastic numerical methods, both from an algorithmic and theoretical point of view. The book also discusses practical issues at a high level, so as to provide optimal results on the accuracy of Monte Carlo simulations of stochastic processes. It is intended for master and Ph.D. students in the field of stochastic processes and their numerical applications, as well as for physicists, biologists, economists and other professionals working with stochastic simulations and their applications.

A Primer on Molecular Biology. A Primer on Kernel Methods. Support Vector Machine Applications in Computational Biology. Inexact Matching String Kernels for Protein Classification. Fast Kernels for String and Tree Matching. Local Alignment Kernels for Biological Sequences. Kernels for Graphs. Diffusion Kernels. A Kernel for Protein Secondary Structure Prediction. Heterogeneous Data Comparison and Analysis. Kernel-Based Integration of Genomic Data Using Semidefinite Programming. Protein Classification via Kernel Matrix Completion. Accurate Splice Site Detection for Caenorhabditis elegans. Gene Expression Analysis: Joint Feature Selection and Classifier Design. Gene Selection for Microarray Data.

This fundamental exposition of queueing theory, written by leading researchers, answers the need for a mathematically sound reference work on the subject and has become the standard reference. The thoroughly revised second edition contains a substantial number of exercises and their solutions, which makes the book suitable as a textbook.

Palm Martingale Calculus and Stochastic Recurrences