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Networks.- The Method of Random Paths.- Transience of Percolation

Lectures on Probability Theory - Dominique Bakry - 2006-11-15
This book contains work-outs of the notes of three 15-hour courses of lectures which constitute surveys on the concerned topics given at the St. Flour Probability Summer School in July 1992. The first course, by D. Bakry, is concerned with hypercontractivity properties and their use in semi-group theory, namely Sobolev and Log Sobolev inequa- lities, with estimations on the density of the semi-groups. The second one, by R.D. Gill, is about statistics on survi- val analysis; it includes product-integral theory, Kaplan-Meier estimators, and a look at cryptography and generation of randomness. The third one, by S.A. Molchanov, covers three aspects of random media: homogenization theory, loca- lization properties and intermittency. Each of these chap- ters provides an introduction to and survey of its subject.

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Lectures on Probability Theory and Mathematical Statistics - 3rd Edition - Marco Taboga - 2017-12-08
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1979: n ° 876- 1976: n ° 598- 1977: n ° 678- 1978: n ° 774- 1980: n ° 929- Slutsky's Theorem. PART 7 - FUNDAMENTALS OF STATISTICS: statistical inference, point estimation, set estimation, hypothesis testing, statistical inferences about the mean, statistical inferences about the variance.

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Probability and Real Trees - Steven N. Evans - 2007-09-26
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Paris-Princeton Lectures on Mathematical Finance 2010 - Areski Cousin - 2010-10-06
The Paris-Princeton Lectures in Financial Mathematics, of which this is the fourth volume, publish cutting-edge research in self-contained, expository articles from outstanding specialists - established or on the rise! The aim is to produce a series of articles that can serve as an introductory reference source for research in the field. The articles are the result of frequent exchanges between the finance and financial mathematics groups in Paris and Princeton. The present volume sets standards with five articles by: 1. Areski Cousin, Monique Jeanblanc and Jean-Paul Laurent, 2. Stéphane Crépey, 3. Olivier Guéant, Jean-Michel Lasry and Pierre-Louis Lions, 4. David Hobson and 5. Peter Tankov.

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Lecture Notes // Third International Summer School on Probability Theory and Mathematical Statistics - International Summer School on Probability Theory and Mathematical Statistics - 1980

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Geometric Theory of Discrete Nonautonomous Dynamical Systems - Christian Pötzsche - 2010-08-24
Nonautonomous dynamical systems provide a mathematical framework for temporally changing phenomena, where the law of evolution varies in time due to seasonal, modulation, controlling or even random effects. Our goal is to provide an approach to the corresponding geometric theory of nonautonomous discrete dynamical systems in infinite-dimensional spaces by virtue of 2-parameter semigroups (processes). These dynamical systems are generated by implicit difference equations, which explicitly depend on time. Compactness and dissipativity conditions are provided for such problems in order to have attractors using the natural concept of pullback convergence. Concerning a necessary linear theory, our hyperbolicity concept is based on exponential dichotomies and splittings. This concept is in turn used to construct nonautonomous invariant manifolds, so-called fiber bundles, and deduce linearization theorems. The results are illustrated using temporal and full discretizations of evolutionary differential equations.

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Polymer chains that interact with themselves and/or with their environment are fascinating objects, displaying a range of interesting physical and chemical phenomena. The focus in this monograph is on the mathematical description of some of these phenomena, with particular emphasis on phase transitions as a function of interaction parameters, associated critical behavior and space-time scaling. Topics include: self-repellent polymers, self-attracting polymers, polymers interacting with interfaces, charged polymers, copolymers near linear or random selective interfaces, polymers interacting with random substrate and directed polymers in random environment. Different techniques are exposed, including the method of local times, large deviations, the lace expansion, generating functions, the method of excursions, ergodic theory, partial annealing estimates, coarse-graining techniques and martingales. Thus, this monograph offers a mathematical panorama of polymer chains, which even today holds plenty of challenges.

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Combinatorial Stochastic Processes - Jim Pitman - 2006-05-11

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