Mu-Fa Chen

Eigenvalues, Inequalities, and Ergodic Theory

Eigenvalues Inequalities And Ergodic Theory

René L. Schilling,Renming Song,Zoran Vondracek

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Eigenvalues, Inequalities, and Ergodic Theory Mufa Chen,2005-01-10 The first and only book to make this research available in the West Concise and accessible proofs and other technical matters are kept to a minimum to help the non specialist Each chapter is self contained to make the book easy to use *Eigenvalues, Inequalities, and Ergodic Theory* Mu-Fa Chen,2009-10-12 The first and only book to make this research available in the West Concise and accessible proofs and other technical matters are kept to a minimum to help the non specialist Each chapter is self contained to make the book easy to use **Eigenvalues, Inequalities, and Ergodic Theory** Mu-Fa Chen,2006-03-30 The first and only book to make this research available in the West Concise and accessible proofs and other technical matters are kept to a minimum to help the non specialist Each chapter is self contained to make the book easy to use **Ergodic Convergence Rates of Markkov Processes** Mufa Chen,2000 **Functional Inequalities Markov Semigroups and Spectral Theory** Fengyu Wang,2006-04-06 In this book the functional inequalities are introduced to describe i the spectrum of the generator the essential and discrete spectrums high order eigenvalues the principle eigenvalue and the spectral gap ii the semigroup properties the uniform intergrability the compactness the convergence rate and the existence of density iii the reference measure and the intrinsic metric the concentration the isoperimetic inequality and the transportation cost inequality

From Markov Chains to Non-equilibrium Particle Systems Mufa Chen,2004 This book is representative of the work of Chinese probabilists on probability theory and its applications in physics It presents a unique treatment of general Markov jump processes uniqueness various types of ergodicity Markovian couplings reversibility spectral gap etc It also deals with a typical class of non equilibrium particle systems including the typical Schl gl model taken from statistical physics The constructions ergodicity and phase transitions for this class of Markov interacting particle systems namely reaction diffusion processes are presented In this new edition a large part of the text has been updated and two and a half chapters have been rewritten The book is self contained and can be used in a course on stochastic processes for graduate students

Festschrift Masatoshi Fukushima: In Honor Of Masatoshi Fukushima's Sanju Zhen-qing Chen,Niels Jacob,Masayoshi Takeda,Toshihiro Uemura,2014-11-27 This book contains original research papers by leading experts in the fields of probability theory stochastic analysis potential theory and mathematical physics There is also a historical account on Masatoshi Fukushima s contribution to mathematics as well as authoritative surveys on the state of the art in the field

Queueing Theory and Network Applications Wuyi Yue,Quan-Lin Li,Shunfu Jin,Zhanyou Ma,2017-11-22 This book constitutes the proceedings of the 12th International Conference on Queueing Theory and Network Applications QTNA 2017 held in Qinhuangdao China in August 2017 The 19 full papers included in this volume were carefully reviewed and selected from 65 initial submissions They deal with queueing models queueing applications and network models **Surveys in Stochastic Processes** Jochen Blath,Peter Imkeller,Sylvie Rœlly,2011 The 33rd Bernoulli Society Conference on Stochastic

Processes and Their Applications was held in Berlin from July 27 to July 31 2009 It brought together more than 600 researchers from 49 countries to discuss recent progress in the mathematical research related to stochastic processes with applications ranging from biology to statistical mechanics finance and climatology This book collects survey articles highlighting new trends and focal points in the area written by plenary speakers of the conference all of them outstanding international experts A particular aim of this collection is to inspire young scientists to pursue research goals in the wide range of fields represented in this volume <u>Probability Approximations and Beyond</u> Andrew Barbour,Hock Peng Chan,David Siegmund,2011-12-08 In June 2010 a conference Probability Approximations and Beyond was held at the National University of Singapore NUS in honor of pioneering mathematician Louis Chen Chen made the first of several seminal contributions to the theory and application of Stein s method One of his most important contributions has been to turn Stein s concentration inequality idea into an effective tool for providing error bounds for the normal approximation in many settings and in particular for sums of random variables exhibiting only local dependence This conference attracted a large audience that came to pay homage to Chen and to hear presentations by colleagues who have worked with him in special ways over the past 40 years The papers in this volume attest to how Louis Chen s cutting edge ideas influenced and continue to influence such areas as molecular biology and computer science He has developed applications of his work on Poisson approximation to problems of signal detection in computational biology The original papers contained in this book provide historical context for Chen s work alongside commentary on some of his major contributions by noteworthy statisticians and mathematicians working today *Theory of Random Sets* Ilya Molchanov,2005-05-11 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 <u>An Introduction to the Theory of Point Processes</u> D.J. Daley,David Vere-Jones,2007-12-29 This is the second volume of the reworked second edition of a key work on Point Process Theory Fully revised and updated by the authors who have reworked their 1988 first edition it brings together the basic theory of random measures and point processes in a unified setting and continues with the more theoretical topics of the first edition limit theorems ergodic theory Palm theory and evolutionary behaviour via martingales and conditional intensity The very substantial new material in this second volume includes expanded discussions of marked point processes convergence to equilibrium and the structure of spatial point processes <u>Markov Processes, Feller Semigroups And Evolution Equations</u> Jan A Van Casteren,2010-11-25 The book provides a systemic treatment of time dependent strong Markov processes with values in a Polish space It describes its generators and the link with stochastic differential equations in infinite dimensions In a unifying way where the square gradient operator is employed new results for backward stochastic differential equations and long time behavior are

discussed in depth The book also establishes a link between propagators or evolution families with the Feller property and time inhomogeneous Markov processes This mathematical material finds its applications in several branches of the scientific world among which are mathematical physics hedging models in financial mathematics and population models **Bernstein Functions** René L. Schilling,Renming Song,Zoran Vondracek,2012-10-01 Bernstein functions appear in various fields of mathematics e g probability theory potential theory operator theory functional analysis and complex analysis often with different definitions and under different names Among the synonyms are Laplace exponent instead of Bernstein function and complete Bernstein functions are sometimes called Pick functions Nevanlinna functions or operator monotone functions This monograph now in its second revised and extended edition offers a self contained and unified approach to Bernstein functions and closely related function classes bringing together old and establishing new connections For the second edition the authors added a substantial amount of new material As in the first edition Chapters 1 to 11 contain general material which should be accessible to non specialists while the later Chapters 12 to 15 are devoted to more specialized topics An extensive list of complete Bernstein functions with their representations is provided <u>Self-Normalized Processes</u> Victor H. Peña,Tze Leung Lai,Qi-Man Shao,2008-12-25 Self normalized processes are of common occurrence in probabilistic and statistical studies A prototypical example is Student s t statistic introduced in 1908 by Gosset whose portrait is on the front cover Due to the highly non linear nature of these processes the theory experienced a long period of slow development In recent years there have been a number of important advances in the theory and applications of self normalized processes Some of these developments are closely linked to the study of central limit theorems which imply that self normalized processes are approximate pivots for statistical inference The present volume covers recent developments in the area including self normalized large and moderate deviations and laws of the iterated logarithms for self normalized martingales This is the first book that systematically treats the theory and applications of self normalization **Basics of Applied Stochastic Processes** Richard Serfozo,2009-01-24 Stochastic processes are mathematical models of random phenomena that evolve according to prescribed dynamics Processes commonly used in applications are Markov chains in discrete and continuous time renewal and regenerative processes Poisson processes and Brownian motion This volume gives an in depth description of the structure and basic properties of these stochastic processes A main focus is on equilibrium distributions strong laws of large numbers and ordinary and functional central limit theorems for cost and performance parameters Although these results differ for various processes they have a common trait of being limit theorems for processes with regenerative increments Extensive examples and exercises show how to formulate stochastic models of systems as functions of a system s data and dynamics and how to represent and analyze cost and performance measures Topics include stochastic networks spatial and space time Poisson processes queueing reversible processes simulation Brownian approximations and varied Markovian models The technical level of the volume is between that of introductory texts that focus on highlights of

applied stochastic processes and advanced texts that focus on theoretical aspects of processes **Dirichlet Forms and Symmetric Markov Processes** Masatoshi Fukushima,Yoichi Oshima,Masayoshi Takeda,2010-12-23 This book contains an introductory and comprehensive account of the theory of symmetric Dirichlet forms Moreover this analytic theory is unified with the probabilistic potential theory based on symmetric Markov processes and developed further in conjunction with the stochastic analysis based on additive functional Since the publication of the first edition in 1994 this book has attracted constant interests from readers and is by now regarded as a standard reference for the theory of Dirichlet forms For the present second edition the authors not only revised the existing text but also added sections on capacities and Sobolev type inequalities irreducible recurrence and ergodicity recurrence and Poincar type inequalities the Donsker Varadhan type large deviation principle as well as several new exercises with solutions The book addresses to researchers and graduate students who wish to comprehend the area of Dirichlet forms and symmetric Markov processes **Stochastic Differential Equations in Infinite Dimensions** Leszek Gawarecki,Vidyadhar Mandrekar,2010-11-29 The systematic study of existence uniqueness and properties of solutions to stochastic differential equations in infinite dimensions arising from practical problems characterizes this volume that is intended for graduate students and for pure and applied mathematicians physicists engineers professionals working with mathematical models of finance Major methods include compactness coercivity monotonicity in a variety of set ups The authors emphasize the fundamental work of Gikhman and Skorokhod on the existence and uniqueness of solutions to stochastic differential equations and present its extension to infinite dimension They also generalize the work of Khasminskii on stability and stationary distributions of solutions New results applications and examples of stochastic partial differential equations are included This clear and detailed presentation gives the basics of the infinite dimensional version of the classic books of Gikhman and Skorokhod and of Khasminskii in one concise volume that covers the main topics in infinite dimensional stochastic PDE s By appropriate selection of material the volume can be adapted for a 1 or 2 semester course and can prepare the reader for research in this rapidly expanding area *The Poisson-Dirichlet Distribution and Related Topics* Shui Feng,2010-05-27 Presenting a comprehensive study of the Poisson Dirichlet distribution this volume emphasizes recent progress in evolutionary dynamics and asymptotic behaviors The self contained text presents methods and techniques that appeal to researchers in a wide variety of subjects **Stochastic and Integral Geometry** Rolf Schneider,Wolfgang Weil,2008-09-08 Stochastic geometry deals with models for random geometric structures Its early beginnings are found in playful geometric probability questions and it has vigorously developed during recent decades when an increasing number of real world applications in various sciences required solid mathematical foundations Integral geometry studies geometric mean values with respect to invariant measures and is therefore the appropriate tool for the investigation of random geometric structures that exhibit invariance under translations or motions Stochastic and Integral Geometry provides the mathematically oriented reader with a rigorous and detailed introduction to

the basic stationary models used in stochastic geometry random sets point processes random mosaics and to the integral geometry that is needed for their investigation The interplay between both disciplines is demonstrated by various fundamental results A chapter on selected problems about geometric probabilities and an outlook to non stationary models are included and much additional information is given in the section notes

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