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   Equilibrium Distributions of Branching Processes Alfred Liemant,Klaus Matthes,Anton Wakolbinger,2022-01-19 Keine ausf hrliche Beschreibung f r Equilibrium Distributions of Branching Processes verf gbar   **Equilibrium Distributions of Branching Processes** A. Liemant,Klaus Matthes,A. Wakolbinger,1988   **Branching Processes** Patsy Haccou,Peter Jagers,Vladimir A. Vatutin,2005-05-19 This book covers the mathematical idea of branching processes and tailors it for a biological audience   **Workshop on Branching Processes and Their Applications** Miguel González,Inés M. Puerto,Rodrigo Martínez,Manuel Molina,Manuel Mota,Alfonso Ramos,2010-03-02 One of the charms of mathematics is the contrast between its generality and its applicability to concrete even everyday problems Branching processes are typical in this Their niche of mathematics is the abstract pattern of reproduction sets of individuals changing size and composition through their members reproducing in other words what Plato might have called the pure idea behind demography population biology cell kinetics molecular replication or nuclear ssion had he known these scienti c elds Even in the performance of algorithms for sorting and classi cation there is an inkling of the same pattern In special cases general properties of the abstract ideal then interact with the physical or biological or whatever properties at hand But the population or bran ing pattern is strong it tends to dominate and here lies the reason for the extreme usefulness of branching processes in diverse applications Branching is a clean and beautiful mathematical pattern with an intellectually challenging intrinsic structure and it pervades the phenomena it underlies   **Controlled Branching Processes** Miguel González Velasco,Inés María Del Puerto García,George Petrov Yanev,2017-12-27 The purpose of this book is to provide a comprehensive discussion of the available results for discrete time branching processes with random control functions The independence of individuals reproduction is a fundamental assumption in the classical branching processes Alternatively the controlled branching processes CBPs allow the number of reproductive individuals in one generation to decrease or increase depending on the size of the previous generation Generating a wide range of behaviors the CBPs have been successfully used as modeling tools in diverse areas of applications   *Branching Processes and Their Applications* Inés M. del Puerto,Miguel González,Cristina Gutiérrez,Rodrigo Martínez,Carmen Minuesa,Manuel Molina,Manuel Mota,Alfonso Ramos,2016-09-06 This volume gathers papers originally presented at the 3rd Workshop on Branching Processes and their Applications WBPA15 which was held from 7 to 10 April 2015 in Badajoz Spain http branching unex es wbpa15 index htm The papers address a broad range of theoretical and practical aspects of branching process theory Further they amply demonstrate that the theoretical research in this area remains vital and topical as well as the relevance of branching concepts in the development of theoretical approaches to solving new problems in applied fields such as Epidemiology Biology Genetics and of course Population Dynamics The topics covered can broadly be classified into the following areas 1 Coalescent Branching Processes 2 Branching Random Walks 3 Population Growth Models in Varying and Random Environments 4 Size Density Resource

Dependent Branching Models 5 Age Dependent Branching Models 6 Special Branching Models 7 Applications in Epidemiology 8 Applications in Biology and Genetics Offering a valuable reference guide to contemporary branching process theory the book also explores many open problems paving the way for future research **The Theory of Stochastic Processes** D.R. Cox,2017-09-04 This book should be of interest to undergraduate and postgraduate students of probability theory *Measure-valued Processes, Stochastic Partial Differential Equations, and Interacting Systems* Donald Andrew Dawson,1994-01-01 The papers in this collection explore the connections between the rapidly developing fields of measure valued processes stochastic partial differential equations and interacting particle systems each of which has undergone profound development in recent years Bringing together ideas and tools arising from these different sources the papers include contributions to major directions of research in these fields explore the interface between them and describe newly developing research problems and methodologies Several papers are devoted to different aspects of measure valued branching processes also called superprocesses Some new classes of these processes are described including branching in catalytic media branching with change of mass and multilevel branching Sample path and spatial clumping properties of superprocesses are also studied The papers on Fleming Viot processes arising in population genetics include discussions of the role of genealogical structures and the application of the Dirichlet form methodology Several papers are devoted to particle systems studied in statistical physics and to stochastic partial differential equations which arise as hydrodynamic limits of such systems With overview articles on some of the important new developments in these areas this book would be an ideal source for an advanced graduate course on superprocesses **Statistical Methods with Applications to Demography and Life Insurance** Estáte V. Khmaladze,2013-03-25 Suitable for statisticians mathematicians actuaries and students interested in the problems of insurance and analysis of lifetimes Statistical Methods with Applications to Demography and Life Insurance presents contemporary statistical techniques for analyzing life distributions and life insurance problems It not only contains traditional material but also incorporates new problems and techniques not discussed in existing actuarial literature The book mainly focuses on the analysis of an individual life and describes statistical methods based on empirical and related processes Coverage ranges from analyzing the tails of distributions of lifetimes to modeling population dynamics with migrations To help readers understand the technical points the text covers topics such as the Stieltjes Wiener and It integrals It also introduces other themes of interest in demography including mixtures of distributions analysis of longevity and extreme value theory and the age structure of a population In addition the author discusses net premiums for various insurance policies Mathematical statements are carefully and clearly formulated and proved while avoiding excessive technicalities as much as possible The book illustrates how these statements help solve numerous statistical problems It also includes more than 70 exercises **Markov Processes and Controlled Markov Chains** Zhenting Hou,Jerzy A. Filar,Anyue Chen,2013-12-01 The general theory of stochastic processes and the more

specialized theory of Markov processes evolved enormously in the second half of the last century In parallel the theory of controlled Markov chains or Markov decision processes was being pioneered by control engineers and operations researchers Researchers in Markov processes and controlled Markov chains have been for a long time aware of the synergies between these two subject areas However this may be the first volume dedicated to highlighting these synergies and almost certainly it is the first volume that emphasizes the contributions of the vibrant and growing Chinese school of probability The chapters that appear in this book reflect both the maturity and the vitality of modern day Markov processes and controlled Markov chains They also will provide an opportunity to trace the connections that have emerged between the work done by members of the Chinese school of probability and the work done by the European US Central and South American and Asian scholars   Stochastic Population Processes Eric Renshaw,2015-03-19 The vast majority of random processes in the real world have no memory the next step in their development depends purely on their current state Stochastic realizations are therefore defined purely in terms of successive event time pairs and such systems are easy to simulate irrespective of their degree of complexity However whilst the associated probability equations are straightforward to write down their solution usually requires the use of approximation and perturbation   **Stochastic Spatial Processes** Petre Tautu,2006-11-14 Proceedings of a Conference held in Heidelberg September 10 14 1984   *Stochastic Processes: Modeling and Simulation* D N Shanbhag,Calyampudi Radhakrishna Rao,2003-02-24 This sequel to volume 19 of Handbook on Statistics on Stochastic Processes Modelling and Simulation is concerned mainly with the theme of reviewing and in some cases unifying with new ideas the different lines of research and developments in stochastic processes of applied flavour This volume consists of 23 chapters addressing various topics in stochastic processes These include among others those on manufacturing systems random graphs reliability epidemic modelling self similar processes empirical processes time series models extreme value therapy applications of Markov chains modelling with Monte Carlo techniques and stochastic processes in subjects such as engineering telecommunications biology astronomy and chemistry particular with modelling simulation techniques and numerical methods concerned with stochastic processes The scope of the project involving this volume as well as volume 19 is already clarified in the preface of volume 19 The present volume completes the aim of the project and should serve as an aid to students teachers researchers and practitioners interested in applied stochastic processes   *Stochastic Processes with Applications* Rabi N. Bhattacharya,Edward C. Waymire,1990-01-01 This book develops systematically and rigorously yet in an expository and lively manner the evolution of general random processes and their large time properties such as transience recurrence and convergence to steady states The emphasis is on the most important classes of these processes from the viewpoint of theory as well as applications namely Markov processes The book features very broad coverage of the most applicable aspects of stochastic processes including sufficient material for self contained courses on random walk in one and multiple dimensions Markov chains in discrete and continuous times including birth death processes Brownian

motion and diffusions stochastic optimization and stochastic differential equations Audience this book can be used for a number of different courses for graduate students of mathematics statistics economics engineering and other fields who have some background in probability and analysis It is also intended as a reference for researchers and professionals in many areas of science and technology whose work involves the application of probability **Advances in the Theory and Practice of Statistics** Samuel Kotz,1997-04-11 In honor of Samuel Kotz an international collection of articles on the latest advances in statistics This tribute to Samuel Kotz features articles by eminent statisticians from around the world all recognizing the lifetime of accomplishments of one of the premier statisticians of our time Centered on distributions models and their applications this book highlights some recent developments in both theory and applications of statistics Editors Norman L Johnson and N Balakrishnan both of whom have collaborated extensively with Samuel Kotz have gathered contributions from theoreticians and practitioners in 18 countries giving the volume a global perspective Each article is classified into one of 10 areas in the theory and practice of statistics The areas highlighted in this volume are Statistics in the world Models Biostatistics Testing and estimation Univariate distributions Multivariate distributions Characterizations Probability Bayes theory Descriptive statistics Many of the articles in the volume highlight Samuel Kotz s pioneering and fundamental contributions to these areas Commemorative articles by those who knew and worked with Samuel Kotz as well as the detailed exploration of classical and new directions in statistical research make this volume an essential addition to any statistics library *Numerical Analysis for Statisticians* Kenneth Lange,2010-06-15 Numerical analysis is the study of computation and its accuracy stability and often its implementation on a computer This book focuses on the principles of numerical analysis and is intended to equip those readers who use statistics to craft their own software and to understand the advantages and disadvantages of different numerical methods **Stability Problems for Stochastic Models** Vladimir V. Kalashnikov,Vladimir M. Zolotarev,2006-11-15 The subject of this book is a new direction in the field of probability theory and mathematical statistics which can be called stability theory it deals with evaluating the effects of perturbing initial probabilistic models and embraces quite varied subtopics limit theorems queueing models statistical inference probability metrics etc The contributions are original research articles developing new ideas and methods of stability analysis **Probability and Stochastic Processes** Ionut Florescu,2014-10-27 A comprehensive and accessible presentation of probability and stochastic processes with emphasis on key theoretical concepts and real world applications With a sophisticated approach Probability and Stochastic Processes successfully balances theory and applications in a pedagogical and accessible format The book s primary focus is on key theoretical notions in probability to provide a foundation for understanding concepts and examples related to stochastic processes Organized into two main sections the book begins by developing probability theory with topical coverage on probability measure random variables integration theory product spaces conditional distribution and conditional expectations and limit theorems The second part explores stochastic

processes and related concepts including the Poisson process renewal processes Markov chains semi Markov processes martingales and Brownian motion Featuring a logical combination of traditional and complex theories as well as practices Probability and Stochastic Processes also includes Multiple examples from disciplines such as business mathematical finance and engineering Chapter by chapter exercises and examples to allow readers to test their comprehension of the presented material A rigorous treatment of all probability and stochastic processes concepts An appropriate textbook for probability and stochastic processes courses at the upper undergraduate and graduate level in mathematics business and electrical engineering Probability and Stochastic Processes is also an ideal reference for researchers and practitioners in the fields of mathematics engineering and finance **Elements of the Theory of Markov Processes and Their Applications** A. T. Bharucha-Reid,2012-04-26 This graduate level text and reference in probability with numerous applications to several fields of science presents nonmeasure theoretic introduction to theory of Markov processes The work also covers mathematical models based on the theory employed in various applied fields Prerequisites are a knowledge of elementary probability theory mathematical statistics and analysis Appendixes Bibliographies 1960 edition *Random Measures, Theory and Applications* Olav Kallenberg,2017-04-12 Offering the first comprehensive treatment of the theory of random measures this book has a very broad scope ranging from basic properties of Poisson and related processes to the modern theories of convergence stationarity Palm measures conditioning and compensation The three large final chapters focus on applications within the areas of stochastic geometry excursion theory and branching processes Although this theory plays a fundamental role in most areas of modern probability much of it including the most basic material has previously been available only in scores of journal articles The book is primarily directed towards researchers and advanced graduate students in stochastic processes and related areas

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