

Springer Texts in Statistics

Kenneth Lange

# Applied Probability

Second Edition

# Applied Probability Springer Texts In Statistics

**R.S. Liptser, A.N. Shiriyayev**



## **Applied Probability Springer Texts In Statistics:**

Applied Probability Kenneth Lange, 2010-08-13 Applied Probability presents a unique blend of theory and applications with special emphasis on mathematical modeling computational techniques and examples from the biological sciences It can serve as a textbook for graduate students in applied mathematics biostatistics computational biology computer science physics and statistics Readers should have a working knowledge of multivariate calculus linear algebra ordinary differential equations and elementary probability theory Chapter 1 reviews elementary probability and provides a brief survey of relevant results from measure theory Chapter 2 is an extended essay on calculating expectations Chapter 3 deals with probabilistic applications of convexity inequalities and optimization theory Chapters 4 and 5 touch on combinatorics and combinatorial optimization Chapters 6 through 11 present core material on stochastic processes If supplemented with appropriate sections from Chapters 1 and 2 there is sufficient material for a traditional semester long course in stochastic processes covering the basics of Poisson processes Markov chains branching processes martingales and diffusion processes The second edition adds two new chapters on asymptotic and numerical methods and an appendix that separates some of the more delicate mathematical theory from the steady flow of examples in the main text Besides the two new chapters the second edition includes a more extensive list of exercises many additions to the exposition of combinatorics new material on rates of convergence to equilibrium in reversible Markov chains a discussion of basic reproduction numbers in population modeling and better coverage of Brownian motion Because many chapters are nearly self contained mathematical scientists from a variety of backgrounds will find Applied Probability useful as a reference

**Applied Probability {Springer Texts in Statistics}** Kenneth Lange, 2003 Includes applications of probability to a wide range of fields this book should be of particular interest to graduate students and researchers in the life sciences

**Applied Probability and Statistics** Mario Lefebvre, 2006-05-04 This book moves systematically through the topic of applied probability from an introductory chapter to such topics as random variables and vectors stochastic processes estimation testing and regression The topics are well chosen and the presentation is enriched by many examples from real life Each chapter concludes with many original solved and unsolved problems and hundreds of multiple choice questions enabling those unfamiliar with the topics to master them Additionally appealing are historical notes on the mathematicians mentioned throughout and a useful bibliography A distinguishing character of the book is its thorough and succinct handling of the varied topics

Introduction to Rare Event Simulation James Bucklew, 2004-03-11 This book is an attempt to present a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations This framework allows us to view a vast assortment of simulation problems from a single unified perspective It gives a great deal of insight into the fundamental nature of rare event simulation Unfortunately this area has a reputation among simulation practitioners of requiring a great deal of technical and probabilistic expertise In this text I have tried to

keep the mathematical preliminaries to a minimum the only prerequisite is a single large deviation theorem dealing with sequences of  $R^d$  valued random variables This theorem and a proof are given in the text Large deviation theory is a burgeoning area of probability theory and many of the results in it can be applied to simulation problems Rather than try to be as complete as possible in the exposition of all possible aspects of the available theory I have tried to concentrate on demonstrating the methodology and the principal ideas in a fairly simple setting Madison Wisconsin 2003 James Antonio Bucklew Contents 1 Random Number Generation 1 1 1 Uniform Generators 1 1 2 Nonuniform Generation 8 1 2 1 The Inversion Method 8 1 2 2 The Acceptance Rejection Method 10 1 3 Discrete Distributions 13 1 3 1 Inversion by Truncation of a Continuous Analog 14 1 3 2 Acceptance Rejection 15      *Optimization* Kenneth Lange, 2004-06-17 Lange is a Springer author of other successful books This is the first book that emphasizes the applications of optimization to statistics The emphasis on statistical applications will be especially appealing to graduate students of statistics and biostatistics

**Probability with Applications in Engineering, Science, and Technology** Matthew A. Carlton, Jay L.

Devore, 2017-03-30 This updated and revised first course textbook in applied probability provides a contemporary and lively post calculus introduction to the subject of probability The exposition reflects a desirable balance between fundamental theory and many applications involving a broad range of real problem scenarios It is intended to appeal to a wide audience including mathematics and statistics majors prospective engineers and scientists and those business and social science majors interested in the quantitative aspects of their disciplines The textbook contains enough material for a year long course though many instructors will use it for a single term one semester or one quarter As such three course syllabi with expanded course outlines are now available for download on the book's page on the Springer website A one term course would cover material in the core chapters 1-4 supplemented by selections from one or more of the remaining chapters on statistical inference Ch 5 Markov chains Ch 6 stochastic processes Ch 7 and signal processing Ch 8 available exclusively online and specifically designed for electrical and computer engineers making the book suitable for a one term class on random signals and noise For a year long course core chapters 1-4 are accessible to those who have taken a year of univariate differential and integral calculus matrix algebra multivariate calculus and engineering mathematics are needed for the latter more advanced chapters At the heart of the textbook's pedagogy are 1100 applied exercises ranging from straightforward to reasonably challenging roughly 700 exercises in the first four core chapters alone a self contained textbook of problems introducing basic theoretical knowledge necessary for solving problems and illustrating how to solve the problems at hand in R and MATLAB including code so that students can create simulations New to this edition Updated and reworked Recommended Coverage for instructors detailing which courses should use the textbook and how to utilize different sections for various objectives and time constraints Extended and revised instructions and solutions to problem sets Overhaul of Section 7.7 on continuous time Markov chains Supplementary materials include three sample syllabi and updated solutions

manuals for both instructors and students      *Applied Stochastic Analysis* Weinan E, Tiejun Li, Eric

Vanden-Eijnden, 2021-09-22 This is a textbook for advanced undergraduate students and beginning graduate students in applied mathematics. It presents the basic mathematical foundations of stochastic analysis, probability theory, and stochastic processes, as well as some important practical tools and applications, e.g., the connection with differential equations, numerical methods, path integrals, random fields, statistical physics, chemical kinetics, and rare events. The book strikes a nice balance between mathematical formalism and intuitive arguments, a style that is most suited for applied mathematicians. Readers can learn both the rigorous treatment of stochastic analysis as well as practical applications in modeling and simulation.

Numerous exercises nicely supplement the main exposition      *Financial Statistics and Mathematical Finance* Ansgar Steland, 2012-06-21 Mathematical finance has grown into a huge area of research which requires a lot of care and a large number of sophisticated mathematical tools. Mathematically rigorous and yet accessible to advanced level practitioners and mathematicians alike, it considers various aspects of the application of statistical methods in finance and illustrates some of the many ways that statistical tools are used in financial applications. *Financial Statistics and Mathematical Finance* Provides an introduction to the basics of financial statistics and mathematical finance. Explains the use and importance of statistical methods in econometrics and financial engineering. Illustrates the importance of derivatives and calculus to aid understanding in methods and results. Looks at advanced topics such as martingale theory, stochastic processes, and stochastic integration. Features examples throughout to illustrate applications in mathematical and statistical finance. Is supported by an accompanying website featuring R code and data sets. *Financial Statistics and Mathematical Finance* introduces the financial methodology and the relevant mathematical tools in a style that is both mathematically rigorous and yet accessible to advanced level practitioners and mathematicians alike. Both graduate students and researchers in statistics, finance, econometrics, and business administration will benefit from this book      *Applied Probability and Statistics*

Lefebvre, 2008-02-01 This text is designed for a one semester course on Probability and Statistics. The exposition unfolds systematically from an introductory chapter to such topics as random variables and vectors, stochastic processes, estimation, testing, and regression. The      *Statistical Regression and Classification* Norman Matloff, 2017-09-19 *Statistical Regression and Classification: From Linear Models to Machine Learning* takes an innovative look at the traditional statistical regression course, presenting a contemporary treatment in line with today's applications and users. The text takes a modern look at regression. A thorough treatment of classical linear and generalized linear models, supplemented with introductory material on machine learning methods. Since classification is the focus of many contemporary applications, the book covers this topic in detail, especially the multiclass case. In view of the voluminous nature of many modern datasets, there is a chapter on Big Data. Has special Mathematical and Computational Complements sections at ends of chapters, and exercises are partitioned into Data Math and Complements problems. Instructors can tailor coverage for specific audiences such as majors in Statistics.

Computer Science or Economics More than 75 examples using real data The book treats classical regression methods in an innovative contemporary manner Though some statistical learning methods are introduced the primary methodology used is linear and generalized linear parametric models covering both the Description and Prediction goals of regression methods The author is just as interested in Description applications of regression such as measuring the gender wage gap in Silicon Valley as in forecasting tomorrow's demand for bike rentals An entire chapter is devoted to measuring such effects including discussion of Simpson's Paradox multiple inference and causation issues Similarly there is an entire chapter of parametric model fit making use of both residual analysis and assessment via nonparametric analysis Norman Matloff is a professor of computer science at the University of California Davis and was a founder of the Statistics Department at that institution His current research focus is on recommender systems and applications of regression methods to small area estimation and bias reduction in observational studies He is on the editorial boards of the Journal of Statistical Computation and the R Journal An award winning teacher he is the author of The Art of R Programming and Parallel Computation in Data Science With Examples in R C and CUDA

**Handbook of Mathematics for Engineers and Scientists** Andrei D. Polyanin, Alexander V. Manzhirov, 2006-11-27 Covering the main fields of mathematics this handbook focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology The authors describe formulas methods equations and solutions that are frequently used in scientific and engineering applications and present classical as well as newer solution methods for various mathematical equations The book supplies numerous examples graphs figures and diagrams and contains many results in tabular form including finite sums and series and exact solutions of differential integral and functional equations

Applied Probability Valérie Girardin, Nikolaos Limnios, 2018 This textbook addresses postgraduate students in applied mathematics probability and statistics as well as computer scientists biologists physicists and economists who are seeking a rigorous introduction to applied stochastic processes Pursuing a pedagogic approach the content follows a path of increasing complexity from the simplest random sequences to the advanced stochastic processes Illustrations are provided from many applied fields together with connections to ergodic theory information theory reliability and insurance The main content is also complemented by a wealth of examples and exercises with solutions

**Long-Range Dependence and Self-Similarity** Vladas Pipiras, Murad S. Taqqu, 2017-04-18 This modern and comprehensive guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research These topics concern but are not limited to physical models that give rise to long range dependence and self similarity central and non central limit theorems for long range dependent series and the limiting Hermite processes fractional Brownian motion and its stochastic calculus several celebrated decompositions of fractional Brownian motion multidimensional models for long range dependence and self similarity and maximum likelihood estimation methods for long range dependent time series Designed

for graduate students and researchers each chapter of the book is supplemented by numerous exercises some designed to test the reader's understanding while others invite the reader to consider some of the open research problems in the field today

*Subject Guide to Books in Print*, 1993      **Journal of the American Statistical Association**, 2009      **AMSTAT News**, 1997      **Newsletter** New Zealand Mathematical Society, 2002      **Encyclopedia of Quantitative Risk Analysis and Assessment: R-Z** Edward L. Melnick, Brian Everitt, 2008      *Statistics of Random Processes II* R.S. Liptser, A.N. Shiriyayev, 2013-03-08      *New Technical Books* New York Public Library, 1992

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