

LECTURES ON THE COUPLING METHOD

TORBJÖRN LINDVALL



Lectures On The Coupling Method Torgny Lindvall

Bert E. Fristedt, Lawrence F. Gray



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Jerrum, 2012-12-06 The subject of these notes is counting and related topics viewed from a computational perspective A major theme of the book is the idea of accumulating information about a set of combinatorial structures by performing a random walk on those structures These notes will be of value not only to teachers of postgraduate courses on these topics but also to established researchers For the first time this body of knowledge has been brought together in a single volume

Dependence in Probability and Statistics Patrice Bertail, Paul Doukhan, Philippe Soulier, 2006-09-24 This book gives an account of recent developments in the field of probability and statistics for dependent data It covers a wide range of topics from Markov chain theory and weak dependence with an emphasis on some recent developments on dynamical systems to strong dependence in times series and random fields There is a section on statistical estimation problems and specific applications The book is written as a succession of papers by field specialists alternating general surveys mostly at a level accessible to graduate students in probability and statistics and more general research papers mainly suitable to researchers in the field **Stationary and Related Stochastic Processes** Harald Cramér, M. Ross Leadbetter, 2013-01-15 This

graduate level text offers a comprehensive account of the general theory of stationary processes and develops the foundations of the general theory of stochastic processes examines processes with a continuous time parameter more 1967 edition **Contemporary Trends in Discrete Mathematics** Ronald L. Graham, 1999-01-01 Discrete mathematics stands

among the leading disciplines of mathematics and theoretical computer science This is due primarily to its increasing role in university curriculae and its growing importance in applications ranging from optimization to molecular biology An inaugural conference was held cooperatively by DIMATIA and DIMACS to focus on the versatility width and depth of current progress in the subject area This volume offers a well balanced blend of research and survey papers reflecting the exciting attractive topics in contemporary discrete mathematics Discussed in the book are topics such as graph theory partially ordered sets geometrical Ramsey theory computational complexity issues and applications Advances in Mathematics and Applications

Carlile Lavor, Francisco A. M. Gomes, 2018-09-07 This book celebrates the 50th anniversary of the Institute of Mathematics Statistics and Scientific Computing IMECC of the University of Campinas Brazil by offering reviews of selected research developed at one of the most prestigious mathematics institutes in Latin America Written by senior professors at the IMECC it covers topics in pure and applied mathematics and statistics ranging from differential geometry dynamical systems Lie groups and partial differential equations to computational optimization mathematical physics stochastic process time series and more A report on the challenges and opportunities of research in applied mathematics a highly active field of research in

the country and highlights of the Institute since its foundation in 1968 completes this historical volume which is unveiled in the same year that the International Mathematical Union IMU names Brazil as a member of the Group V of countries with the most relevant contributions in mathematics

Permutations with Interval Restrictions Olena Bormashenko, 2011 This thesis studies the problem of the random transposition walk on permutations with interval restrictions The mixing time of this Markov chain is explored and a number of different cases are considered For the case of bounded interval restrictions a polynomial bound for the mixing time is achieved For a specific example of bounded interval restrictions called Fibonacci permutations the correct order of the mixing time is derived An example of a family of interval restriction matrices for which the random walk mixes in exponential time is provided showing that the walk in general does not mix in polynomial time The case of one sided interval restrictions is also studied and cut off is shown for a large class of one sided interval restriction matrices Furthermore examples are provided in which chi squared cut off occurs while total variation mixing occurs significantly earlier without cut off Finally a coupling argument showing the correct order mixing time for the random transposition walk on the whole symmetric group is presented This is achieved via projection to conjugacy classes and then a path coupling argument

Foundations of Probabilistic Programming Gilles Barthe, Joost-Pieter Katoen, Alexandra Silva, 2020-12-03 What does a probabilistic program actually compute How can one formally reason about such probabilistic programs This valuable guide covers such elementary questions and more It provides a state of the art overview of the theoretical underpinnings of modern probabilistic programming and their applications in machine learning security and other domains at a level suitable for graduate students and non experts in the field In addition the book treats the connection between probabilistic programs and mathematical logic security what is the probability that software leaks confidential information and presents three programming languages for different applications Excel tables program testing and approximate computing This title is also available as Open Access on Cambridge Core

A Modern Approach to Probability Theory Bert E. Fristedt, Lawrence F. Gray, 2013-11-21 Overview This book is intended as a textbook in probability for graduate students in mathematics and related areas such as statistics economics physics and operations research Probability theory is a difficult but productive marriage of mathematical abstraction and everyday intuition and we have attempted to exhibit this fact Thus we may appear at times to be obsessively careful in our presentation of the material but our experience has shown that many students find themselves quite handicapped because they have never properly come to grips with the subtleties of the definitions and mathematical structures that form the foundation of the field Also students may find many of the examples and problems to be computationally challenging but it is our belief that one of the fascinating aspects of probability theory is its ability to say something concrete about the world around us and we have done our best to coax the student into doing explicit calculations often in the context of apparently elementary models The practical applications of probability theory to various scientific fields are far reaching and a specialized treatment would be

required to do justice to the interrelations between probability and any one of these areas. However to give the reader a taste of the possibilities we have included some examples particularly from the field of statistics such as order statistics, Dirichlet distributions and minimum variance unbiased estimation.

In Memoriam Marc Yor - Séminaire de Probabilités XLVII

Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2015-09-07. This volume is dedicated to the memory of Marc Yor who passed away in 2014. The invited contributions by his collaborators and former students bear testament to the value and diversity of his work and of his research focus which covered broad areas of probability theory. The volume also provides personal recollections about him and an article on his essential role concerning the Doeblin documents. With contributions by P. Salminen, J. Y. Yen, J. Warren, T. Funaki, J. Pitman, J. F. Le Gall, L. Alili, P. Graczyk, K. Yano, D. Bakry, A. Aksamit, T. Choulli, J. Pitman, J. Obloj, P. Spoida, P. Biane, J. Najnudel, P. Fitzsimmons, Y. Le Jan, L. C. G. Rogers, E. Azmoodeh, G. Peccati, P. Baldi, N. Demni, A. Rouault, N. O'Connell, N. Ikeda, A. Comtet, P. Bougerol, L. Chaumont, L. Devroye, D. Stroock and M. Emery.

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