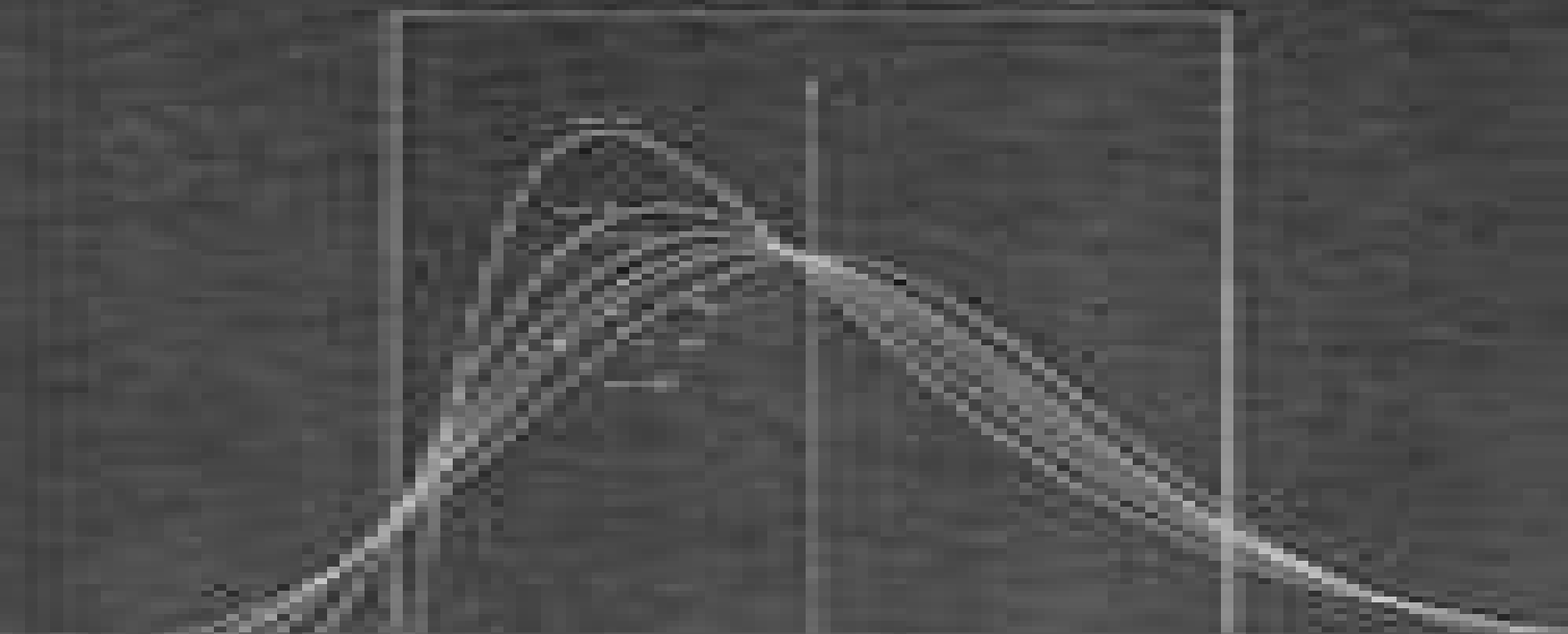


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PROBABILITY AND STOCHASTIC PROCESSES



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Probability and Stochastic Processes Frederick Solomon,1987 An intuitive algorithmic approach to probability and stochastic processes

Recent Trends in Ergodic Theory and Dynamical Systems Siddhartha Bhattacharya,Tarun Das,Anish Ghosh,Riddhi Shah,2015-01-26 This volume contains the proceedings of the International Conference on Recent Trends in Ergodic Theory and Dynamical Systems in honor of S G Dani s 65th Birthday held December 26 29 2012 in Vadodara India This volume covers many topics of ergodic theory dynamical systems number theory and probability measures on groups Included are papers on Teichmüller dynamics Diophantine approximation iterated function systems random walks and algebraic dynamical systems as well as two surveys on the work of S G Dani

Stochastic Processes in the Neurosciences Henry C. Tuckwell,1989-01-01 This monograph is centered on quantitative analysis of nerve cell behavior The work is foundational with many higher order problems still remaining especially in connection with neural networks Thoroughly addressed topics include stochastic problems in neurobiology and the treatment of the theory of related Markov processes

Bulletin - Institute of Mathematical Statistics Institute of Mathematical Statistics,1987

Probability Theory Achim Klenke,2007-12-31 Aimed primarily at graduate students and researchers this text is a comprehensive course in modern probability theory and its measure theoretical foundations It covers a wide variety of topics many of which are not usually found in introductory textbooks The theory is developed rigorously and in a self contained way with the chapters on measure theory interlaced with the probabilistic chapters in order to display the power of the abstract concepts in the world of probability theory In addition plenty of figures computer simulations biographic details of key mathematicians and a wealth of examples support and enliven the presentation

American Book Publishing Record ,1987

Books in Print ,1991

The Cahn-Hilliard Equation: Recent Advances and Applications Alain Miranville,2019-09-09 This is the first book to present a detailed discussion of both classical and recent results on the popular Cahn Hilliard equation and some of its variants The focus is on mathematical analysis of Cahn Hilliard models with an emphasis on thermodynamically relevant logarithmic nonlinear terms for which several questions are still open Initially proposed in view of applications to materials science the Cahn Hilliard equation is now applied in many other areas including image processing biology ecology astronomy and chemistry In particular the author addresses applications to image inpainting and tumor growth Many chapters include open problems and directions for future research The Cahn Hilliard Equation Recent Advances and Applications is intended for graduate students and researchers in applied mathematics especially those interested in phase separation models and their generalizations and applications to other fields Materials scientists also will find this text of interest

Library Journal ,1986-07 Includes beginning Sept 15 1954 and on the 15th of each month Sept May a special section School library journal ISSN 0000 0035 called Junior libraries 1954 May 1961 Also issued separately

Taylor Approximations for Stochastic Partial Differential Equations Arnulf Jentzen,Peter E. Kloeden,2011-01-01 This book presents a systematic

theory of Taylor expansions of evolutionary type stochastic partial differential equations SPDEs The authors show how Taylor expansions can be used to derive higher order numerical methods for SPDEs with a focus on pathwise and strong convergence In the case of multiplicative noise the driving noise process is assumed to be a cylindrical Wiener process while in the case of additive noise the SPDE is assumed to be driven by an arbitrary stochastic process with Hölder continuous sample paths Recent developments on numerical methods for random and stochastic ordinary differential equations are also included since these are relevant for solving spatially discretised SPDEs as well as of interest in their own right The authors include the proof of an existence and uniqueness theorem under general assumptions on the coefficients as well as regularity estimates in an appendix

Subject Guide to Books in Print, 1991 **Whitaker's Book List**, 1987 **Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability, Volume II, Part I** Jerzy

Neyman, 2023-11-15 **Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability, Volume I** Jerzy Neyman, 2023-11-15 **Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability, Volume IV** Jerzy Neyman, 2023-11-15 **Current Index to Statistics, Applications, Methods and Theory**, 1989

Fast Direct Solvers for Elliptic PDEs Per-Gunnar Martinsson, 2019-12-16 Fast solvers for elliptic PDEs form a pillar of scientific computing They enable detailed and accurate simulations of electromagnetic fields fluid flows biochemical processes and much more This textbook provides an introduction to fast solvers from the point of view of integral equation formulations which lead to unparalleled accuracy and speed in many applications The focus is on fast algorithms for handling dense matrices that arise in the discretization of integral operators such as the fast multipole method and fast direct solvers While the emphasis is on techniques for dense matrices the text also describes how similar techniques give rise to linear complexity algorithms for computing the inverse or the LU factorization of a sparse matrix resulting from the direct discretization of an elliptic PDE This is the first textbook to detail the active field of fast direct solvers introducing readers to modern linear algebraic techniques for accelerating computations such as randomized algorithms interpolative decompositions and data sparse hierarchical matrix representations Written with an emphasis on mathematical intuition rather than theoretical details it is richly illustrated and provides pseudocode for all key techniques *Fast Direct Solvers for Elliptic PDEs* is appropriate for graduate students in applied mathematics and scientific computing engineers and scientists looking for an accessible introduction to integral equation methods and fast solvers and researchers in computational mathematics who want to quickly catch up on recent advances in randomized algorithms and techniques for working with data sparse matrices

Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability Jerzy Neyman, 1956 **Whitaker's Books in Print**, 1998 *Inverse Scattering Theory and Transmission Eigenvalues*

Fioralba Cakoni, David Colton, Houssem Haddar, 2022-12-07 Inverse scattering theory is a major theme in applied mathematics with applications to such diverse areas as medical imaging geophysical exploration and nondestructive testing

The inverse scattering problem is both nonlinear and ill posed thus presenting challenges in the development of efficient inversion algorithms. A further complication is that anisotropic materials cannot be uniquely determined from given scattering data. In the first edition of *Inverse Scattering Theory and Transmission Eigenvalues* the authors discussed methods for determining the support of inhomogeneous media from measured far field data and the role of transmission eigenvalue problems in the mathematical development of these methods. In this second edition three new chapters describe recent developments in inverse scattering theory. In particular the authors explore the use of modified background media in the nondestructive testing of materials and methods for determining the modified transmission eigenvalues that arise in such applications from measured far field data. They also examine nonscattering wave numbers a subset of transmission eigenvalues using techniques taken from the theory of free boundary value problems for elliptic partial differential equations and discuss the dualism of scattering poles and transmission eigenvalues that has led to new methods for the numerical computation of scattering poles. This book will be of interest to research mathematicians and engineers and physicists working on problems in target identification. It will also be useful to advanced graduate students in many areas of applied mathematics.

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