Second edition

From Markov Chains to Non-equilibrium Particle Systems

Mu-Fa Chen

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　From Markov Chains to Non-equilibrium Particle Systems Mu Fa Chen,1994 *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 **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 Eigenvalues, Inequalities, and Ergodic Theory Mu-Fa Chen,2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research Probability and Phase Transition G.R. Grimmett,2013-04-17 This volume describes the current state of knowledge of random spatial processes particularly those arising in physics The emphasis is on survey articles which describe areas of current interest to probabilists and physicists working on the probability theory of phase transition Special attention is given to topics deserving further research The principal contributions by leading researchers concern the mathematical theory of random walk interacting particle systems percolation Ising and Potts models spin glasses cellular automata quantum spin systems and metastability The level of presentation and review is particularly suitable for postgraduate and postdoctoral workers in mathematics and physics and for advanced specialists in the probability theory of spatial disorder and phase transition **Continuous-Time Markov Decision Processes** Alexey Piunovskiy,Yi Zhang,2020-11-09 This book offers a systematic and rigorous treatment of continuous time Markov decision processes covering both theory and possible applications to queueing systems epidemiology finance and other fields Unlike

most books on the subject much attention is paid to problems with functional constraints and the realizability of strategies Three major methods of investigations are presented based on dynamic programming linear programming and reduction to discrete time problems Although the main focus is on models with total discounted or undiscounted cost criteria models with average cost criteria and with impulsive controls are also discussed in depth The book is self contained A separate chapter is devoted to Markov pure jump processes and the appendices collect the requisite background on real analysis and applied probability All the statements in the main text are proved in detail Researchers and graduate students in applied probability operational research statistics and engineering will find this monograph interesting useful and valuable **Dirichlet Forms and Stochastic Processes** Zhiming Ma,M. Röckner,J.A. Yan,2011-06-24 The series is aimed specifically at publishing peer reviewed reviews and contributions presented at workshops and conferences Each volume is associated with a particular conference symposium or workshop These events cover various topics within pure and applied mathematics and provide up to date coverage of new developments methods and applications **Discrete Stochastic Processes** Nicolas Privault,2024-10-07 This text presents selected applications of discrete time stochastic processes that involve random interactions and algorithms and revolve around the Markov property It covers recurrence properties of excited random walks convergence and mixing of Markov chains distribution modeling using phase type distributions applications to search engines and probabilistic automata and an introduction to the Ising model used in statistical physics Applications to data science are also considered via hidden Markov models and Markov decision processes A total of 32 exercises and 17 longer problems are provided with detailed solutions and cover various topics of interest including statistical learning

Probability Towards 2000 L. Accardi,C.C. Heyde,2012-12-06 Senior probabilists from around the world with widely differing specialities gave their visions of the state of their specialty why they think it is important and how they think it will develop in the new millenium The volume includes papers given at a symposium at Columbia University in 1995 but papers from others not at the meeting were added to broaden the coverage of areas All papers were refereed *Probability Theory and Mathematical Statistics* B. Grigelionis,J. Kubilius,H. Pragarauskas,V. Statulevičius,2020-05-18 No detailed description available for Probability Theory and Mathematical Statistics *Advances in Dynamic and Mean Field Games* Joseph Apaloo,Bruno Viscolani,2018-01-03 This contributed volume considers recent advances in dynamic games and their applications based on presentations given at the 17th Symposium of the International Society of Dynamic Games held July 12 15 2016 in Urbino Italy Written by experts in their respective disciplines these papers cover various aspects of dynamic game theory including mean field games stochastic and pursuit evasion games and computational methods for dynamic games Topics covered include Pedestrian flow in crowded environments Models for climate change negotiations Nash Equilibria for dynamic games involving Volterra integral equations Differential games in healthcare markets Linear quadratic Gaussian dynamic games Aircraft control in wind shear conditions Advances in Dynamic and Mean Field Games presents state of the

art research in a wide spectrum of areas As such it serves as a testament to the continued vitality and growth of the field of dynamic games and their applications It will be of interest to an interdisciplinary audience of researchers practitioners and graduate students   *Stochastic Models in Reliability, Network Security and System Safety* Quan-Lin Li,Jinting Wang,Hai-Bo Yu,2019-10-21 This book is dedicated to Jinhua Cao on the occasion of his 80th birthday Jinhua Cao is one of the most famous reliability theorists His main contributions include published over 100 influential scientific papers published an interesting reliability book in Chinese in 1986 which has greatly influenced the reliability of education academic research and engineering applications in China initiated and organized Reliability Professional Society of China the first part of Operations Research Society of China since 1981 The high admiration that Professor Cao enjoys in the reliability community all over the world was witnessed by the enthusiastic response of each contributor in this book The contributors are leading researchers with diverse research perspectives The research areas of the book iclude a broad range of topics related to reliability models queueing theory manufacturing systems supply chain finance risk management Markov decision processes blockchain and so forth The book consists of a brief Preface describing the main achievements of Professor Cao followed by congratulations from Professors Way Kuo and Wei Wayne Li and by Operations Research Society of China and Reliability Professional Society of China and further followed by 25 articles roughly grouped together Most of the articles are written in a style understandable to a wide audience This book is useful to anyone interested in recent developments in reliability network security system safety and their stochastic modeling and analysis   *Nonlinear Analysis, Geometry and Applications* Diaraf Seck,Kinvi Kangni,Philibert Nang,Marie Salomon Sambou,2020-11-20 This book gathers nineteen papers presented at the first NLAGA BIRS Symposium which was held at the Cheikh Anta Diop University in Dakar Senegal on June 24 28 2019 The four day symposium brought together African experts on nonlinear analysis and geometry and their applications as well as their international partners to present and discuss mathematical results in various areas The main goal of the NLAGA project is to advance and consolidate the development of these mathematical fields in West and Central Africa with a focus on solving real world problems such as coastal erosion pollution and urban network and population dynamics problems The book addresses a range of topics related to partial differential equations geometrical analysis of optimal shapes geometric structures optimization and optimal transportation control theory and mathematical modeling   *Introduction To Stochastic Processes* Mu-fa Chen,Yong-hua Mao,2021-05-25 The objective of this book is to introduce the elements of stochastic processes in a rather concise manner where we present the two most important parts Markov chains and stochastic analysis The readers are led directly to the core of the main topics to be treated in the context Further details and additional materials are left to a section containing abundant exercises for further reading and studying In the part on Markov chains the focus is on the ergodicity By using the minimal nonnegative solution method we deal with the recurrence and various types of ergodicity This is done step by step from finite state spaces to denumerable state spaces and from discrete time to

continuous time The methods of proofs adopt modern techniques such as coupling and duality methods Some very new results are included such as the estimate of the spectral gap The structure and proofs in the first part are rather different from other existing textbooks on Markov chains In the part on stochastic analysis we cover the martingale theory and Brownian motions the stochastic integral and stochastic differential equations with emphasis on one dimension and the multidimensional stochastic integral and stochastic equation based on semimartingales We introduce three important topics here the Feynman Kac formula random time transform and Girsanov transform As an essential application of the probability theory in classical mathematics we also deal with the famous Brunn Minkowski inequality in convex geometry This book also features modern probability theory that is used in different fields such as MCMC or even deterministic areas convex geometry and number theory It provides a new and direct routine for students going through the classical Markov chains to the modern stochastic analysis *Modeling, Stochastic Control, Optimization, and Applications* George Yin,Qing Zhang,2019-07-16 This volume collects papers based on invited talks given at the IMA workshop in Modeling Stochastic Control Optimization and Related Applications held at the Institute for Mathematics and Its Applications University of Minnesota during May and June 2018 There were four week long workshops during the conference They are 1 stochastic control computation methods and applications 2 queueing theory and networked systems 3 ecological and biological applications and 4 finance and economics applications For broader impacts researchers from different fields covering both theoretically oriented and application intensive areas were invited to participate in the conference It brought together researchers from multi disciplinary communities in applied mathematics applied probability engineering biology ecology and networked science to review and substantially update most recent progress As an archive this volume presents some of the highlights of the workshops and collect papers covering a broad range of topics **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 math ematics and related areas such as statistics economics physics and operations research Probability theory is a difficult but productive marriage of mathemat ical 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 them selves quite handicapped because they have never properly come to grips with the subtleties of the definitions and mathematical structures that form the foun dation 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 fascinat ing aspects of prob ability 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 prob ability 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 distri butions and minimum variance unbiased estimation **Hybrid Switching Diffusions** G. George Yin,Chao Zhu,2009-10-03 This book encompasses the study of hybrid switching di usion processes and their applications The word hybrid signi es the coexistence of c tinuous dynamics and discrete events which is one of the distinct features of the processes under consideration Much of the book is concerned with the interactions of the continuous dynamics and the discrete events Our motivations for studying such processes originate from emerging and isting applications in wireless communications signal processing queueing networks production planning biological systems ecosystems nancial engineering and modeling analysis and control and optimization of lar scale systems under the in uence of random environments Displaying mixture distributions switching di usions may be described by the associated operators or by systems of stochastic di erential eq tions together with the probability transition laws of the switching actions We either have Markov modulated switching di usions or processes with continuous state dependent switching The latter turns out to be much more challenging to deal with Viewing the hybrid di usions as a number of di usions joined together by the switching process they may be se ingly not much di erent from their di usion counterpart Nevertheless the underlying problems become more di cult to handle especially when the switching processes depend on continuous states The di culty is due to the interaction of the discrete and continuous processes and the tangled and hybrid information pattern **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

Analysis and Geometry of Metric Measure Spaces Galia Devora Dafni,Robert John McCann,Alina Stancu,2013 This book contains lecture notes from most of the courses presented at the 50th anniversary edition of the Seminaire de Mathematiques Superieure in Montreal This 2011 summer school was devoted to the analysis and geometry of metric measure spaces and featured much interplay between this subject and the emergent topic of optimal transportation In recent decades metric measure spaces have emerged as a fruitful source of mathematical questions in their own right and as indispensable tools for addressing classical problems in geometry topology dynamical systems and partial differential equations The summer school was designed to lead young scientists to the research frontier concerning the analysis and geometry of metric measure spaces by exposing them to a series of minicourses featuring leading researchers who highlighted both the state of the art and some of the exciting challenges which remain This volume attempts to capture the excitement of the summer school itself presenting the reader with glimpses into this active area of research and its connections with other branches of contemporary mathematics Dirichlet Forms and Related Topics Zhen-Qing

Chen,Masayoshi Takeda,Toshihiro Uemura,2022-09-04 This conference proceeding contains 27 peer reviewed invited papers from leading experts as well as young researchers all over the world in the related fields that Professor Fukushima has made important contributions to These 27 papers cover a wide range of topics in probability theory ranging from Dirichlet form theory Markov processes heat kernel estimates entropy on Wiener spaces analysis on fractal spaces random spanning tree and Poissonian loop ensemble random Riemannian geometry SLE space time partial differential equations of higher order infinite particle systems Dyson model functional inequalities branching process to machine learning and Hermitizable problems for complex matrices Researchers and graduate students interested in these areas will find this book appealing

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