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Magical Mathematics - Persi Diaconis 2015-10-13 "Magical Mathematics reveals the secrets of amazing, fun-to-perform card tricks--and the profound mathematical ideas behind them--that will astound even the most accomplished magician. Persi Diaconis and Ron Graham provide easy, step-by-step instructions for each trick, explaining how to set up the effect and offering tips on what to say and do while performing it. Each card trick introduces a new mathematical idea, and varying the tricks in turn

takes readers to the very threshold of today's mathematical knowledge. For example, the Gilbreath principle--a fantastic effect where the cards remain in control despite being shuffled--is found to share an intimate connection with the Mandelbrot set. Other card tricks link to the mathematical secrets of combinatorics, graph theory, number theory, topology, the Riemann hypothesis, and even Fermat's last theorem. Diaconis and Graham are mathematicians as well as skilled performers with decades of professional experience between them. In this book they share a wealth of conjuring lore, including some closely guarded secrets of legendary magicians. Magical Mathematics covers the mathematics of juggling and shows how the I Ching connects to the history of probability and magic tricks both old and new. It tells the stories--and reveals the best tricks--of the eccentric and brilliant inventors of mathematical magic. Magical Mathematics exposes old gambling secrets through the mathematics of shuffling cards, explains the classic street-gambling scam of three-card monte, traces the history of mathematical magic back to the thirteenth century and the oldest mathematical trick--and much more"-

Bayesian Theory - Jos? M. Bernardo 2009-09-25

This highly acclaimed text, now available in paperback, provides a thorough account of key concepts and theoretical results, with particular emphasis on viewing statistical inference as a special case of decision theory. Information-theoretic concepts play a central role in the development of the theory, which provides, in particular, a detailed discussion of the problem of specification of so-called prior ignorance . The work is written from the authors s committed Bayesian perspective, but an overview of non-Bayesian theories is also provided, and each chapter contains a wide-ranging critical re-examination of controversial issues. The level of mathematics used is such that most material is accessible to readers with knowledge of advanced calculus. In particular, no knowledge of abstract measure theory is assumed, and the emphasis throughout is on statistical concepts rather than rigorous mathematics. The book will be an ideal source for all students and researchers in statistics, mathematics, decision analysis, economic and business studies, and all branches of science and engineering, who wish to further their understanding of Bayesian statistics

Introduction to Probability Models - Sheldon M. Ross 2006-12-11

Introduction to Probability Models, Tenth Edition,

provides an introduction to elementary probability theory and stochastic processes. There are two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by discussions of stochastic processes, including Markov chains and Poison processes. The remaining chapters cover queuing, reliability theory, Brownian motion, and simulation. Many examples are worked out throughout the text, along with exercises to be solved by students. This book will be particularly useful to those interested in learning how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research. Ideally, this text would be used in a one-year course in probability models, or a one-semester course in introductory probability theory or a course in elementary stochastic processes. New to this Edition: 65% new chapter material including coverage of finite capacity queues, insurance risk models and Markov chains Contains compulsory material for new Exam 3 of the Society of Actuaries containing several sections in the new exams Updated data, and a list of commonly used notations and equations, a robust ancillary package, including a ISM, SSM, and test bank Includes SPSS PASW Modeler and SAS JMP software packages which are widely used in the field Hallmark features: Superior writing style Excellent exercises and examples covering the wide breadth of coverage of probability topics Real-world applications in engineering, science, business and economics

Stochastic Calculus and Applications - Samuel N. Cohen 2015-11-18

Completely revised and greatly expanded, the new edition of this text takes readers who have been exposed to only basic courses in analysis through the modern general theory of random processes and stochastic integrals as used by systems theorists, electronic engineers and, more recently, those working in quantitative and mathematical finance. Building upon the original release of this title, this text will be of great interest to research mathematicians and graduate students working in those fields, as well as

quants in the finance industry. New features of this edition include: End of chapter exercises; New chapters on basic measure theory and Backward SDEs; Reworked proofs, examples and explanatory material; Increased focus on motivating the mathematics; Extensive topical index. "Such a self-contained and complete exposition of stochastic calculus and applications fills an existing gap in the literature. The book can be recommended for first-year graduate studies. It will be useful for all who intend to work with stochastic calculus as well as with its applications."–Zentralblatt (from review of the First Edition)

GPU Pro 6 - Wolfgang Engel 2015-07-28

The latest edition of this bestselling game development reference offers proven tips and techniques for the real-time rendering of special effects and visualization data that are useful for beginners and seasoned game and graphics programmers alike. Exploring recent developments in the rapidly evolving field of real-time rendering, GPU Pro6: Advanced Rendering Techniques assembles a high-quality collection of cutting-edge techniques for advanced graphics processing unit (GPU) programming. It incorporates contributions from more than 45 experts who cover the latest developments in graphics programming for games and movies. The book covers advanced rendering techniques that run on the DirectX or OpenGL runtimes, as well as on any other runtime with any language available. It details the specific challenges involved in creating games across the most common consumer software platforms such as PCs, video consoles, and mobile devices. The book includes coverage of geometry manipulation; rendering techniques, handheld devices programming, effects in image space, shadows, 3D engine design, graphics-related tools, and environmental effects. It also includes a dedicated section on general purpose GPU programming that covers CUDA, DirectCompute, and OpenCL examples. In color throughout, GPU Pro6 presents ready-to-use ideas and procedures that can help solve many of your daily graphics programming challenges. Example programs with downloadable source code are also provided on the book's CRC Press web page.

Probability Theory and Statistical Inference - Aris Spanos 2019-09-19

This empirical research methods course enables informed implementation of statistical procedures, giving rise to trustworthy evidence.

Poincare's Legacies, Part I - Terence Tao 2009

Focuses on ergodic theory, combinatorics, and number

theory. This book discusses a variety of topics, ranging from developments in additive prime number theory to expository articles on individual mathematical topics such as the law of large numbers and the Lucas-Lehmer test for Mersenne primes.

Systematics - Ward C. Wheeler 2012-06-14

Systematics: A Course of Lectures is designed for use in anadvanced undergraduate or introductory graduate level course insystematics and is meant to present core systematic concepts andliterature. The book covers topics such as the history ofsystematic thinking and fundamental concepts in the field includingspecies concepts, homology, and hypothesis testing. Analyticalmethods are covered in detail with chapters devoted to sequencealignment, optimality criteria, and methods such as distance,parsimony, maximum likelihood and Bayesian approaches. Trees andtree searching, consensus and super-tree methods, support measures,and other relevant topics are each covered in their own sections. The work is not a bleeding-edge statement or in-depth review ofthe entirety of systematics, but covers the basics as broadly ascould be handled in a one semester course. Most chapters aredesigned to be a single 1.5 hour class, with those on parsimony,likelihood, posterior probability, and tree searching two classes(2 x 1.5 hours).

Mobile Fading Channels - Matthias P tzold 2002-04-01

All relevant components of a mobile radio system, from digital modulation techniques over channel coding through to network aspects, are determined by the propagation characteristics of the channel. Therefore, a precise knowledge of mobile radio channels is crucial for the development, evaluation and test of current and future mobile radio communication systems. This volume deals with the modelling, analysis, and simulation of mobile fading channels and provides a fundamental understanding of many issues that are currently being investigated in the area of mobile fading channel modelling. The author strongly emphasises the detailed derivation of the presented channel models and conveys a high degree of mathematical unity to the reader. * Introduces the fundamentals of stochastic and deterministic channel models * Features the modelling and simulation of frequency-nonselective fading channels (Rayleigh channels, Rice channels, generalized Rice channels, Nakagami channels, various types of Suzuki channels, classical and modified Loo model) * Presents the modelling and simulation of frequency-selective fading channels (WSSUS models, DGUS models, channel

models according to COST 207) * Discusses the methods used for the design and realization of efficient channel simulators * Examines the design, realization, and analysis of fast channel simulators * Includes MATLAB® programs for the evaluation and simulation of mobile fading channels MATLAB® is a registered trademark of The MathWorks, Inc. Telecommunication engineers, computer scientists, and physicists will all find this text both informative and instructive. It is also be an indispensable reference for postgraduate and senior undergraduate students of telecommunication and electrical engineering.

Probability and Stochastic Processes - Roy D. Yates 2014-01-28

This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

Diffusion Processes and Stochastic Calculus - Fabrice Baudoin 2014

The main purpose of the book is to present, at a graduate level and in a self-contained way, the most important aspects of the theory of continuous stochastic processes in continuous time and to introduce some of its ramifications such as the theory of semigroups, the Malliavin calculus, and the Lyons' rough paths. This book is intended for students, or even researchers, who wish to learn the basics in a concise but complete and rigorous manner. Several exercises are distributed throughout the text to test the understanding of the reader and each chapter ends with bibliographic comments aimed at those interested in exploring the materials further. Stochastic calculus was developed in the 1950s and the range of its applications is huge and still growing today. Besides being a fundamental component of modern probability theory, domains of applications include but are not limited to: mathematical finance, biology, physics, and engineering sciences. The first part of the text is devoted to the general theory of stochastic processes. The author focuses on the existence and regularity results for processes and on the theory of martingales. This allows him to introduce the Brownian motion quickly and study its most

fundamental properties. The second part deals with the study of Markov processes, in particular, diffusions. The author's goal is to stress the connections between these processes and the theory of evolution semigroups. The third part deals with stochastic integrals, stochastic differential equations and Malliavin calculus. In the fourth and final part, the author presents an introduction to the very new theory of rough paths by Terry Lyons.

Wireless Communications - Andreas F. Molisch 2012-02-06

"Professor Andreas F. Molisch, renowned researcher and educator, has put together the comprehensive book, Wireless Communications. The second edition, which includes a wealth of new material on important topics, ensures the role of the text as the key resource for every student, researcher, and practitioner in the field." —Professor Moe Win, MIT, USA Wireless communications has grown rapidly over the past decade from a niche market into one of the most important, fast moving industries. Fully updated to incorporate the latest research and developments, Wireless Communications, Second Edition provides an authoritative overview of the principles and applications of mobile communication technology. The author provides an in-depth analysis of current treatment of the area, addressing both the traditional elements, such as Rayleigh fading, BER in flat fading channels, and equalisation, and more recently emerging topics such as multi-user detection in CDMA systems, MIMO systems, and cognitive radio. The dominant wireless standards; including cellular, cordless and wireless LANs; are discussed. Topics featured include: wireless propagation channels, transceivers and signal processing, multiple access and advanced transceiver schemes, and standardised wireless systems. Combines mathematical descriptions with intuitive explanations of the physical facts, enabling readers to acquire a deep understanding of the subject. Includes new chapters on cognitive radio, cooperative communications and relaying, video coding, 3GPP Long Term Evolution, and WiMax; plus significant new sections on multi-user MIMO, 802.11n, and information theory. Companion website featuring: supplementary material on 'DECT', solutions manual and presentation slides for instructors, appendices, list of abbreviations and other useful resources.

Unit Roots, Cointegration, and Structural Change - G. S. Maddala 1998

Time series analysis has undergone many changes in recent years with the advent of unit roots and

cointegration. Maddala and Kim present a comprehensive review of these important developments and examine structural change. The volume provides an analysis of unit root tests, problems with unit root testing, estimation of cointegration systems, cointegration tests, and econometric estimation with integrated regressors. The authors also present the Bayesian approach to these problems and bootstrap methods for small-sample inference. The chapters on structural change discuss the problems of unit root tests and cointegration under structural change, outliers and robust methods, the Markov-switching model and Harvey's structural time series model. Unit Roots, Cointegration and Structural Change is a major contribution to Themes in Modern Econometrics, of interest both to specialists and graduate and upper-undergraduate students.

Foundations of Quantitative Finance Book II: Probability Spaces and Random Variables - Robert R. Reitano 2022-12-28

Every financial professional wants and needs an advantage. A firm foundation in advanced mathematics can translate into dramatic advantages to professionals willing to obtain it. Many are not—and that is the advantage these books offer the astute reader. Published under the collective title of Foundations of Quantitative Finance, this set of ten books presents the advanced mathematics finance professionals need to advantage their careers, these books present the theory most do not learn in graduate finance programs, or in most financial mathematics undergraduate and graduate courses. As a high-level industry executive and authoritative instructor, Robert R. Reitano presents the mathematical theories he encountered in nearly three decades working in the financial industry and two decades teaching in highly respected graduate programs. Readers should be quantitatively literate and familiar with the developments in the first book in the set, Foundations of Quantitative Finance Book I: Measure Spaces and Measurable Functions.

Advances in Imaging and Electron Physics - 2013-01-17

Advances in Imaging and Electron Physics features cutting-edge articles on the physics of electron devices (especially semiconductor devices), particle optics at high and low energies, microlithography, image science and digital image processing, electromagnetic wave propagation, electron microscopy, and the computing methods used in all these domains. Contributions from leading authorities Informs and updates on all the latest developments in

the field

Economic Growth - Alfonso Novales 2008-10-20

This is a book on deterministic and stochastic Growth Theory and the computational methods needed to produce numerical solutions. Exogenous and endogenous growth models are thoroughly reviewed. Special attention is paid to the use of these models for fiscal and monetary policy analysis. Modern Business Cycle Theory, the New Keynesian Macroeconomics, the class of Dynamic Stochastic General Equilibrium models, can be all considered as special cases of models of economic growth, and they can be analyzed by the theoretical and numerical procedures provided in the textbook. Analytical discussions are presented in full detail. The book is self contained and it is designed so that the student advances in the theoretical and the computational issues in parallel. EXCEL and Matlab files are provided on an accompanying website to illustrate theoretical results as well as to simulate the effects of economic policy interventions.

Randomized Algorithms - Rajeev Motwani 1995-08-25

For many applications a randomized algorithm is either the simplest algorithm available, or the fastest, or both. This tutorial presents the basic concepts in the design and analysis of randomized algorithms. The first part of the book presents tools from probability theory and probabilistic analysis that are recurrent in algorithmic applications. Algorithmic examples are given to illustrate the use of each tool in a concrete setting. In the second part of the book, each of the seven chapters focuses on one important area of application of randomized algorithms: data structures; geometric algorithms; graph algorithms; number theory; enumeration; parallel algorithms; and on-line algorithms. A comprehensive and representative selection of the algorithms in these areas is also given. This book should prove invaluable as a reference for researchers and professional programmers, as well as for students.

Stochastic Differential Equations - Bernt Oksendal 2013-04-17

From the reviews: "The author, a lucid mind with a fine pedagogical instinct, has written a splendid text. He starts out by stating six problems in the introduction in which stochastic differential equations play an essential role in the solution. Then, while developing stochastic calculus, he frequently returns to these problems and variants thereof and to many other problems to show how the theory works and to motivate the next step in the

theoretical development. Needless to say, he restricts himself to stochastic integration with respect to Brownian motion. He is not hesitant to give some basic results without proof in order to leave room for "some more basic applications... The book can be an ideal text for a graduate course, but it is also recommended to analysts (in particular, those working in differential equations and deterministic dynamical systems and control) who wish to learn quickly what stochastic differential equations are all about." Acta Scientiarum Mathematicarum, Tom 50, 3-4, 1986#1 "The book is well written, gives a lot of nice applications of stochastic differential equation theory, and presents theory and applications of stochastic differential equations in a way which makes the book useful for mathematical seminars at a low level. (...) The book (will) really motivate scientists from non-mathematical fields to try to understand the usefulness of stochastic differential equations in their fields." Metrica#2

Statistics for Spatial Data - Noel Cressie 2015-03-18

The Wiley Classics Library consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists. Spatial statistics — analyzing spatial data through statistical models — has proven exceptionally versatile, encompassing problems ranging from the microscopic to the astronomic. However, for the scientist and engineer faced only with scattered and uneven treatments of the subject in the scientific literature, learning how to make practical use of spatial statistics in day-to-day analytical work is very difficult. Designed exclusively for scientists eager to tap into the enormous potential of this analytical tool and upgrade their range of technical skills, Statistics for Spatial Data is a comprehensive, single-source guide to both the theory and applied aspects of spatial statistical methods. The hard-cover edition was hailed by Mathematical Reviews as an "excellent book which will become a basic reference." This paper-back edition of the 1993 edition, is designed to meet the many technological challenges facing the scientist and engineer. Concentrating on the three areas of geostatistical data, lattice data, and point patterns, the book sheds light on the link between data and model, revealing how design, inference, and

diagnostics are an outgrowth of that link. It then explores new methods to reveal just how spatial statistical models can be used to solve important problems in a host of areas in science and engineering. Discussion includes: Exploratory spatial data analysis Spectral theory for stationary processes Spatial scale Simulation methods for spatial processes Spatial bootstrapping Statistical image analysis and remote sensing Computational aspects of model fitting Application of models to disease mapping Designed to accommodate the practical needs of the professional, it features a unified and common notation for its subject as well as many detailed examples woven into the text, numerous illustrations (including graphs that illuminate the theory discussed) and over 1,000 references. Fully balancing theory with applications, Statistics for Spatial Data, Revised Edition is an exceptionally clear guide on making optimal use of one of the ascendant analytical tools of the decade, one that has begun to capture the imagination of professionals in biology, earth science, civil, electrical, and agricultural engineering, geography, epidemiology, and ecology.

Excursions in Harmonic Analysis, Volume 6 - Matthew Hirn 2021-09-01

John J. Benedetto has had a profound influence not only on the direction of harmonic analysis and its applications, but also on the entire community of people involved in the field. The chapters in this volume – compiled on the occasion of his 80th birthday – are written by leading researchers in the field and pay tribute to John's many significant and lasting achievements. Covering a wide range of topics in harmonic analysis and related areas, these chapters are organized into four main parts: harmonic analysis, wavelets and frames, sampling and signal processing, and compressed sensing and optimization. An introductory chapter also provides a brief overview of John's life and mathematical career. This volume will be an excellent reference for graduate students, researchers, and professionals in pure and applied mathematics, engineering, and physics.

Introduction to Digital Communications - Ali Grami 2015-02-25

Introduction to Digital Communications explores the basic principles in the analysis and design of digital communication systems, including design objectives, constraints and trade-offs. After portraying the big picture and laying the background material, this book lucidly progresses to a comprehensive and detailed discussion of all critical elements and key functions

in digital communications. The first undergraduate-level textbook exclusively on digital communications, with a complete coverage of source and channel coding, modulation, and synchronization. Discusses major aspects of communication networks and multiuser communications Provides insightful descriptions and intuitive explanations of all complex concepts Focuses on practical applications and illustrative examples. A companion Web site includes solutions to end-of-chapter problems and computer exercises, lecture slides, and figures and tables from the text

Introduction to Econometrics - Christopher Dougherty 2002

Econometrics, the application of statistical principles to the quantification of economic models, is a compulsory component of European economics degrees. This text provides an introduction to this complex topic for students who are not outstandingly proficient in mathematics. It does this by providing the student with an analytical and an intuitive understanding of the classical linear regression model. Mathematical notation is kept simple and step-by-step verbal explanations of mathematical proofs are provided to facilitate a full understanding of the subject. The text also contains a large number of practical exercises for students to follow up and practice what they have learnt. Originally published in the USA, this new edition has been substantially updated and revised with the inclusion of new material on specification tests, binary choice models, tobit analysis, sample selection bias, nonstationary time series, and unit root tests and basic cointegration. The new edition is also acompanied by a website with Powerpoint slideshows giving a parallel graphical treatment of topics treated in the book, cross-section and time series data sets, manuals for practical exercises, and lecture note extending the text.

Schaum's Outline of Theory and Problems of Probability - Seymour Lipschutz 1974

For an introductory course in probability with high school algebra the only prerequisite.

Online Teaching at Its Best - Linda B. Nilson 2021-06-16

Bring pedagogy and cognitive science to online learning environments Online Teaching at Its Best: Merging Instructional Design with Teaching and Learning Research, 2nd Edition, is the scholarly resource for online learning that faculty, instructional designers, and administrators have raved about. This book addresses course design, teaching, and student

motivation across the continuum of online teaching modes—remote, hybrid, hyflex, and fully online—integrating these with pedagogical and cognitive science, and grounding its recommendations in the latest research. The book will help you design or redesign your courses to ensure strong course alignment and effective student learning in any of these teaching modes. Its emphasis on evidence-based practices makes this one of the most scholarly books of its kind on the market today. This new edition features significant new content including more active learning formats for small groups across the online teaching continuum, strategies and tools for scripting and recording effective micro-lectures, ways to integrate quiz items within micro-lectures, more conferencing software and techniques to add interactivity, and a guide for rapid transition from face-to-face to online teaching. You'll also find updated examples, references, and quotes to reflect more evolved technology. Adopt new pedagogical techniques designed specifically for remote, hybrid, hyflex, and fully online learning environments Ensure strong course alignment and effective student learning for all these modes of instruction Increase student retention, build necessary support structures, and train faculty more effectively Integrate research-based course design and cognitive psychology into graduate or undergraduate programs Distance is no barrier to a great education. Online Teaching at Its Best provides practical, real-world advice grounded in educational and psychological science to help online instructors, instructional designers, and administrators deliver an exceptional learning experience even under emergency conditions.

Exponential Functionals of Brownian Motion and Related Processes - Marc Yor 2001-08-14

This volume collects papers about the laws of geometric Brownian motions and their time-integrals, written by the author and coauthors between 1988 and 1998. Throughout the volume, connections with more recent studies involving exponential functionals of L□ vy processes are indicated. Some papers originally published in French are made available in English for the first time.

Intuitive Probability and Random Processes using MATLAB® - Steven Kay 2006-03-20

Intuitive Probability and Random Processes using MATLAB® is an introduction to probability and random processes that merges theory with practice. Based on the author's belief that only "hands-on" experience with the material can promote intuitive

understanding, the approach is to motivate the need for theory using MATLAB examples, followed by theory and analysis, and finally descriptions of "real-world" examples to acquaint the reader with a wide variety of applications. The latter is intended to answer the usual question "Why do we have to study this?" Other salient features are: *heavy reliance on computer simulation for illustration and student exercises *the incorporation of MATLAB programs and code segments *discussion of discrete random variables followed by continuous random variables to minimize confusion *summary sections at the beginning of each chapter *in-line equation explanations *warnings on common errors and pitfalls *over 750 problems designed to help the reader assimilate and extend the concepts Intuitive Probability and Random Processes using MATLAB® is intended for undergraduate and first-year graduate students in engineering. The practicing engineer as well as others having the appropriate mathematical background will also benefit from this book. About the Author Steven M. Kay is a Professor of Electrical Engineering at the University of Rhode Island and a leading expert in signal processing. He has received the Education Award "for outstanding contributions in education and in writing scholarly books and texts..." from the IEEE Signal Processing society and has been listed as among the 250 most cited researchers in the world in engineering.

Topics in Random Matrix Theory - Terence Tao 2012-03-21

The field of random matrix theory has seen an explosion of activity in recent years, with connections to many areas of mathematics and physics. However, this makes the current state of the field almost too large to survey in a single book. In this graduate text, we focus on one specific sector of the field, namely the spectral distribution of random Wigner matrix ensembles (such as the Gaussian Unitary Ensemble), as well as iid matrix ensembles. The text is largely self-contained and starts with a review of relevant aspects of probability theory and linear algebra. With over 200 exercises, the book is suitable as an introductory text for beginning graduate students seeking to enter the field.

Financial Modelling with Jump Processes - Peter Tankov 2003-12-30

WINNER of a Riskbook.com Best of 2004 Book Award! During the last decade, financial models based on jump processes have acquired increasing popularity in risk management and option pricing. Much has been published on the subject, but the technical nature of

most papers makes them difficult for nonspecialists to understand, and the mathematic

Stochastic Processes with Applications - Antonio Di Crescenzo 2019-11-28

Stochastic processes have wide relevance in mathematics both for theoretical aspects and for their numerous real-world applications in various domains. They represent a very active research field which is attracting the growing interest of scientists from a range of disciplines. This Special Issue aims to present a collection of current contributions concerning various topics related to stochastic processes and their applications. In particular, the focus here is on applications of stochastic processes as models of dynamic phenomena in research areas certain to be of interest, such as economics, statistical physics, queuing theory, biology, theoretical neurobiology, and reliability theory. Various contributions dealing with theoretical issues on stochastic processes are also included.

Applied Mathematics - J. David Logan 2013-05-28

Praise for the Third Edition "Future mathematicians, scientists, and engineers should find the book to be an excellent introductory text for coursework or self-study as well as worth its shelf space for reference." —MAA Reviews Applied Mathematics, Fourth Edition is a thoroughly updated and revised edition on the applications of modeling and analyzing natural, social, and technological processes. The book covers a wide range of key topics in mathematical methods and modeling and highlights the connections between mathematics and the applied and natural sciences. The Fourth Edition covers both standard and modern topics, including scaling and dimensional analysis; regular and singular perturbation; calculus of variations; Green's functions and integral equations; nonlinear wave propagation; and stability and bifurcation. The book provides extended coverage of mathematical biology, including biochemical kinetics, epidemiology, viral dynamics, and parasitic disease. In addition, the new edition features: Expanded coverage on orthogonality, boundary value problems, and distributions, all of which are motivated by solvability and eigenvalue problems in elementary linear algebra Additional MATLAB® applications for computer algebra system calculations Over 300 exercises and 100 illustrations that demonstrate important concepts New examples of dimensional analysis and scaling along with new tables of dimensions and units for easy reference Review material, theory, and examples of ordinary differential equations New material on applications

to quantum mechanics, chemical kinetics, and modeling diseases and viruses Written at an accessible level for readers in a wide range of scientific fields, Applied Mathematics, Fourth Edition is an ideal text for introducing modern and advanced techniques of applied mathematics to upper-undergraduate and graduate-level students in mathematics, science, and engineering. The book is also a valuable reference for engineers and scientists in government and industry.

Probability with Martingales - David Williams 1991-02-14

Probability theory is nowadays applied in a huge variety of fields including physics, engineering, biology, economics and the social sciences. This book is a modern, lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme. It proves important results such as Kolmogorov's Strong Law of Large Numbers and the Three-Series Theorem by martingale techniques, and the Central Limit Theorem via the use of characteristic functions. A distinguishing feature is its determination to keep the probability flowing at a nice tempo. It achieves this by being selective rather than encyclopaedic, presenting only what is essential to understand the fundamentals; and it assumes certain key results from measure theory in the main text. These measure-theoretic results are proved in full in appendices, so that the book is completely self-contained. The book is written for students, not for researchers, and has evolved through several years of class testing. Exercises play a vital r? le. Interesting and challenging problems, some with hints, consolidate what has already been learnt, and provide motivation to discover more of the subject than can be covered in a single introduction.

Statistical Inference - George Casella 2021-01-26

This book builds theoretical statistics from the first principles of probability theory. Starting from the basics of probability, the authors develop the theory of statistical inference using techniques, definitions, and concepts that are statistical and are natural extensions and consequences of previous concepts. Intended for first-year graduate students, this book can be used for students majoring in statistics who have a solid mathematics background. It can also be used in a way that stresses the more practical uses of statistical theory, being more concerned with understanding basic statistical concepts and deriving reasonable statistical procedures for a variety of situations, and less concerned with formal optimality investigations. Important Notice: Media content referenced within the product description or the

product text may not be available in the ebook version.

Combinatorial Theory of the Free Product with Amalgamation and Operator-Valued Free Probability Theory - Roland Speicher 1998

Free probability theory, introduced by Voiculescu, has developed very actively in the last few years and has had an increasing impact on quite different fields in mathematics and physics. Whereas the subject arose out of the field of von Neumann algebras, presented here is a quite different view of Voiculescu's amalgamated free product. This combinatorial description not only allows re-proving of most of Voiculescu's results in a concise and elegant way, but also opens the way for many new results. Unlike other approaches, this book emphasizes the combinatorial structure of the concept of ''freeness''. This gives an elegant and easily accessible description of freeness and leads to new results in unexpected directions. Specifically, a mathematical framework for otherwise quite ad hoc approximations in physics emerges.

The Nature of Statistical Learning Theory - Vladimir Vapnik 2013-06-29

The aim of this book is to discuss the fundamental ideas which lie behind the statistical theory of learning and generalization. It considers learning as a general problem of function estimation based on empirical data. Omitting proofs and technical details, the author concentrates on discussing the main results of learning theory and their connections to fundamental problems in statistics. This second edition contains three new chapters devoted to further development of the learning theory and SVM techniques. Written in a readable and concise style, the book is intended for statisticians, mathematicians, physicists, and computer scientists.

Financial Mathematics, Derivatives and Structured Products - Raymond H. Chan 2019-02-27

This book introduces readers to the financial markets, derivatives, structured products and how the products are modelled and implemented by practitioners. In addition, it equips readers with the necessary knowledge of financial markets needed in order to work as product structurers, traders, sales or risk managers. As the book seeks to unify the derivatives modelling and the financial engineering practice in the market, it will be of interest to financial practitioners and academic researchers alike. Further, it takes a different route from the existing financial mathematics books, and will appeal to students and practitioners with or without a

scientific background. The book can also be used as a textbook for the following courses: • Financial Mathematics (undergraduate level) • Stochastic Modelling in Finance (postgraduate level) • Financial Markets and Derivatives (undergraduate level) • Structured Products and Solutions (undergraduate/postgraduate level)

GPU Pro 360 Guide to Lighting - Wolfgang Engel 2018-12-07

Wolfgang Engel's GPU Pro 360 Guide to Lighting gathers all the cutting-edge information from his previous seven GPU Pro volumes into a convenient single source anthology on lighting. This volume is complete with 24 articles by leading programmers that describes rendering techniques of global illumination effects suited for direct rendering applications in real time. GPU Pro 360 Guide to Lighting is comprised of ready-to-use ideas and efficient procedures that can help solve many computer graphics programming challenges that may arise. Key Features: Presents tips and tricks on real-time rendering of special effects and visualization data on common consumer software platforms such as PCs, video consoles, and mobile devices Covers specific challenges involved in creating games on various platforms Explores the latest developments in the rapidly evolving field of real-time rendering Takes a practical approach that helps graphics programmers solve their daily challenges

Applied Predictive Modeling - Max Kuhn 2013-05-17

Applied Predictive Modeling covers the overall predictive modeling process, beginning with the crucial steps of data preprocessing, data splitting and foundations of model tuning. The text then provides intuitive explanations of numerous common and modern regression and classification techniques, always with an emphasis on illustrating and solving real data problems. The text illustrates all parts of the modeling process through many hands-on, real-life examples, and every chapter contains extensive R code for each step of the process. This multi-purpose text can be used as an introduction to predictive models and the overall modeling process, a practitioner's reference handbook, or as a text for advanced undergraduate or graduate level predictive modeling courses. To that end, each chapter contains problem sets to help solidify the covered concepts and uses data available in the book's R package. This text is intended for a broad audience as both an introduction to predictive models as well as a guide to applying them. Non-mathematical readers will appreciate the intuitive explanations of the techniques while an

emphasis on problem-solving with real data across a wide variety of applications will aid practitioners who wish to extend their expertise. Readers should have knowledge of basic statistical ideas, such as correlation and linear regression analysis. While the text is biased against complex equations, a mathematical background is needed for advanced topics.

Introduction to Machine Learning - Ethem Alpaydin 2014-08-22

Introduction -- Supervised learning -- Bayesian decision theory -- Parametric methods -- Multivariate methods -- Dimensionality reduction -- Clustering -- Nonparametric methods -- Decision trees -- Linear discrimination -- Multilayer perceptrons -- Local models -- Kernel machines -- Graphical models -- Brief contents -- Hidden markov models -- Bayesian estimation -- Combining multiple learners -- Reinforcement learning -- Design and analysis of machine learning experiments.

The Lady Tasting Tea - David Salsburg 2002-05-01

At a summer tea party in Cambridge, England, a lady states that tea poured into milk tastes differently than that of milk poured into tea. Her notion is shouted down by the scientific minds of the group. But one guest, by the name Ronald Aylmer Fisher, proposes to scientifically test the lady's hypothesis. There was no better person to conduct such a test. For Fisher had brought to the field of statistics an emphasis on controlling the methods for obtaining data and the importance of interpretation. He knew that how the data was gathered and applied was as important as the data themselves. In The Lady Tasting Tea, readers will encounter not only Ronald Fisher's theories (and their repercussions), but the ideas of dozens of men and women whose revolutionary work affects our everyday lives. Writing with verve and wit, author David Salsburg traces the rise and fall of Karl Pearson's theories, explores W. Edwards Deming's statistical methods of quality control (which rebuilt postwar Japan's economy), and relates the story of Stella Cunliff's early work on the capacity of small beer casks at the Guinness brewing factory. The Lady Tasting Tea is not a book of dry facts and figures, but the history of great individuals who dared to look at the world in a new way.

An Introduction to Measure Theory - Terence Tao 2021-09-03

This is a graduate text introducing the fundamentals of measure theory and integration theory, which is the foundation of modern real analysis. The text focuses

first on the concrete setting of Lebesgue measure and the Lebesgue integral (which in turn is motivated by the more classical concepts of Jordan measure and the Riemann integral), before moving on to abstract measure and integration theory, including the standard convergence theorems, Fubini's theorem, and the Carath□ odory extension theorem. Classical differentiation theorems, such as the Lebesgue and Rademacher differentiation theorems, are also covered, as are connections with probability theory. The material is intended to cover a quarter or semester's worth of material for a first graduate course in real analysis. There is an emphasis in the text on tying together the abstract and the concrete sides of the subject, using the latter to illustrate and motivate the former. The central role of key principles (such as Littlewood's three principles) as providing guiding intuition to the subject is also emphasized. There are a large number of exercises throughout that develop key aspects of the theory, and are thus an integral component of the text. As a supplementary section, a discussion of general problem-solving strategies in analysis is also given. The last three sections discuss optional topics related to the main matter of the book.