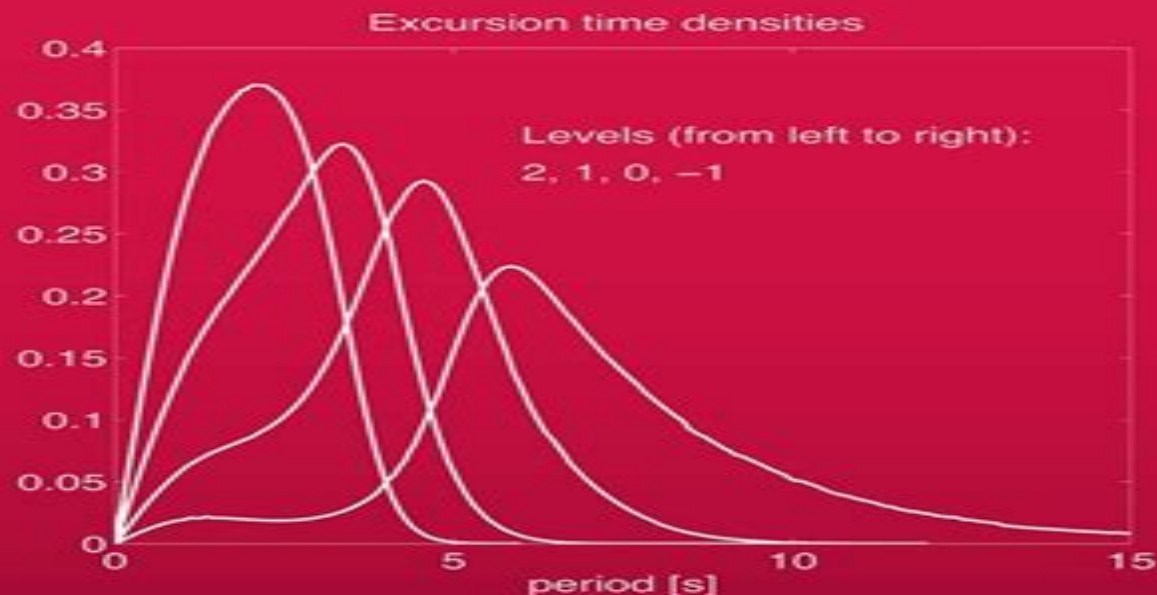


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Stationary Stochastic Processes

Theory and Applications



Georg Lindgren

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Vladas Pipiras, Murad S. Taqqu



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Applied Stochastic Analysis Miranda Holmes-Cerfon, 2024-10-30 This textbook introduces the major ideas of stochastic analysis with a view to modeling or simulating systems involving randomness Suitable for students and researchers in applied mathematics and related disciplines this book prepares readers to solve concrete problems arising in physically motivated models The author's practical approach avoids measure theory while retaining rigor for cases where it helps build techniques or intuition Topics covered include Markov chains discrete and continuous Gaussian processes It calculus and stochastic differential equations and their associated PDEs We ask questions such as How does probability evolve How do statistics evolve How can we solve for time dependent quantities such as first passage times How can we set up a model that includes fundamental principles such as time reversibility detailed balance How can we simulate a stochastic process numerically Applied Stochastic Analysis invites readers to develop tools and insights for tackling physical systems involving randomness Exercises accompany the text throughout with frequent opportunities to implement simulation algorithms A strong undergraduate background in linear algebra probability ODEs and PDEs is assumed along with the mathematical sophistication characteristic of a graduate student

Stochastic Geometry David Coupier, 2019-04-09 This volume offers a unique and accessible overview of the most active fields in Stochastic Geometry up to the frontiers of recent research Since 2014 the yearly meeting of the French research structure GDR GeoSto has been preceded by two introductory courses This book contains five of these introductory lectures The first chapter is a historically motivated introduction to Stochastic Geometry which relates four classical problems the Buffon needle problem the Bertrand paradox the Sylvester four point problem and the bicycle wheel problem to

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Theory of Stochastic Integrals Jorge A. León, 2025-03-14 In applications of stochastic calculus there are phenomena that cannot be analyzed through the classical It theory It is necessary therefore to have a theory based on stochastic integration with respect to these situations Theory of Stochastic Integrals aims to provide the answer to this problem by introducing readers to the study of some interpretations of stochastic integrals with respect to stochastic processes that are not necessarily semimartingales such as Volterra Gaussian processes or processes with bounded p variation among which we can mention fractional Brownian motion and Riemann Liouville fractional process Features Self contained treatment of the topic Suitable as a teaching or research tool for those interested in stochastic analysis and its applications Includes original results

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Stable Non-Gaussian Self-Similar Processes with Stationary Increments

Vladas Pipiras, Murad S. Taqqu, 2017-08-31 This book provides a self contained presentation on the structure of a large class of stable processes known as self similar mixed moving averages The authors present a way to describe and classify these processes by relating them to so called deterministic flows The first sections in the book review random variables stochastic processes and integrals moving on to rigidity and flows and finally ending with mixed moving averages and self similarity In depth appendices are also included This book is aimed at graduate students and researchers working in probability theory and statistics

Long-Range Dependence and Self-Similarity Vladas Pipiras, Murad S. Taqqu, 2017-04-18 A modern and rigorous introduction to long range dependence and self similarity complemented by numerous more specialized up to date topics in this research area

Statistical Modeling and Applications Carlos A. Coelho, Ding-Geng Chen, 2024-12-17 In an era defined by the seamless integration of data and sophisticated analytical and modeling techniques the quest for advanced statistical modeling and methodologies has never been more pertinent Statistical Modeling and Applications Multivariate Heavy Tailed Skewed Distributions Mixture and Neural Network Modeling Volume 2 represents a concerted effort to bridge the gap between theoretical advancements and practical applications in the realm of Statistical Science namely in the area of Statistical Modeling It also aims to present a wide range of emerging topics in mathematical and statistical modeling written by a group of distinguished researchers from top tier universities and research institutes to offer broader opportunities in stimulating further collaborations in the areas of mathematics and statistics The book has eleven chapters divided in two Parts with Part I comprising five chapters dealing with the application of Multivariate Analysis techniques and multivariate distributions to a set of different situations and Part II consisting of six chapters which address the modeling of several interesting phenomena through the use of Heavy Tailed Skewed Circular Linear and Mixture Distributions as well as Neural Networks

Statistical Modeling Using Bayesian Latent Gaussian Models Birgir Hrafnkelsson, 2023-11-08 This book focuses on the statistical modeling of geophysical and environmental data using Bayesian latent Gaussian models The structure of these models is described in a thorough introductory chapter which explains how to construct prior densities for the model parameters how to infer the parameters using Bayesian computation and how to use the models to make predictions The remaining six chapters focus on the application of Bayesian latent Gaussian models to real examples in glaciology hydrology engineering seismology meteorology and climatology These examples include spatial predictions of surface mass balance the estimation of Antarctica's contribution to sea level rise the estimation of rating curves for the projection of water level to discharge ground motion models for strong motion spatial modeling of earthquake magnitudes weather forecasting based on numerical model forecasts and extreme value analysis of precipitation on a high dimensional grid The book is aimed at graduate students and experts in statistics geophysics environmental sciences engineering and related fields

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