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THE PASSAGE PROBLEM FOR A
STATIONARY MARKOV CHAIN

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Passage Problem For A Stationary Markov Chain

D.R. Cox



Passage Problem For A Stationary Markov Chain:

The Passage Problem for a Stationary Markov Chain Kemperman, 1986-01-01 **Stochastic Models in Operations Research** Daniel P. Heyman, Matthew J. Sobel, 2004-01-01 This volume of a 2 volume set explores the central facts and ideas of stochastic processes illustrating their use in models based on applied and theoretical investigations Explores stochastic processes operating characteristics of stochastic systems and stochastic optimization Comprehensive in its scope this graduate level text emphasizes the practical importance intellectual stimulation and mathematical elegance of stochastic models **Denumerable Markov Chains** John G. Kemeny, J. Laurie Snell, Anthony W. Knapp, 2012-12-06 With the first edition out of print we decided to arrange for republication of Denumerable Markov Chains with additional bibliographic material The new edition contains a section Additional Notes that indicates some of the developments in Markov chain theory over the last ten years As in the first edition and for the same reasons we have resisted the temptation to follow the theory in directions that deal with uncountable state spaces or continuous time A section entitled Additional References complements the Additional Notes J W Pitman pointed out an error in Theorem 9.53 of the first edition which we have corrected More detail about the correction appears in the Additional Notes Aside from this change we have left intact the text of the first eleven chapters The second edition contains a twelfth chapter written by David Griffeath on Markov random fields We are grateful to Ted Cox for his help in preparing this material Notes for the chapter appear in the section Additional Notes J G K J L S A W K **Stochastic Processes in Physics and Chemistry** N.G. Van Kampen, 1992-11-20 This new edition of Van Kampen's standard work has been completely revised and updated Three major changes have also been made The Langevin equation receives more attention in a separate chapter in which non Gaussian and colored noise are introduced Another additional chapter contains old and new material on first passage times and related subjects which lay the foundation for the chapter on unstable systems Finally a completely new chapter has been written on the quantum mechanical foundations of noise The references have also been expanded and updated *Advances in Queueing Theory, Methods, and Open Problems* Jewgeni H. Dshalalow, 2023-07-21 The progress of science and technology has placed Queueing Theory among the most popular disciplines in applied mathematics operations research and engineering Although queueing has been on the scientific market since the beginning of this century it is still rapidly expanding by capturing new areas in technology Advances in Queueing provides a comprehensive overview of problems in this enormous area of science and focuses on the most significant methods recently developed Written by a team of 24 eminent scientists the book examines stochastic analytic and generic methods such as approximations estimates and bounds and simulation The first chapter presents an overview of classical queueing methods from the birth of queues to the seventies It also contains the most comprehensive bibliography of books on queueing and telecommunications to date Each of the following chapters surveys recent methods applied to classes of queueing systems and networks followed by a discussion of open problems and future

research directions *Advances in Queueing* is a practical reference that allows the reader quick access to the latest methods

Markov Chains D. Revuz, 2008-07-15 This is the revised and augmented edition of a now classic book which is an introduction to sub Markovian kernels on general measurable spaces and their associated homogeneous Markov chains The first part an expository text on the foundations of the subject is intended for post graduate students A study of potential theory the basic classification of chains according to their asymptotic behaviour and the celebrated Chacon Ornstein theorem are examined in detail The second part of the book is at a more advanced level and includes a treatment of random walks on general locally compact abelian groups Further chapters develop renewal theory an introduction to Martin boundary and the study of chains recurrent in the Harris sense Finally the last chapter deals with the construction of chains starting from a kernel satisfying some kind of maximum principle

The Theory of Stochastic Processes D.R. Cox, 2017-09-04 This book should be of interest to undergraduate and postgraduate students of probability theory

The Passage Problem for a Stationary Markov Chain Johannes Henricus Bernardus Kemperman, 1961

Sequential statistics Z. Govindarajulu, 2004 This book contains topics that can be covered in a single semester course Only elementary proofs are provided and thus the mathematics and statistics are maintained at a basic level Only a course in each of three areas advanced calculus probability and statistical inference is assumed of the student The book has a chapter on applications to biostatistics and a supplement presenting computer programs for selected sequential procedures Identified problems are provided at the end of each chapter

Sequential Statistical Procedures Z. Govindarajulu, 2014-06-20 Probability and Mathematical Statistics Volume 26 Sequential Statistical Procedures provides information pertinent to the sequential procedures that are concerned with statistical analysis of data This book discusses the fundamental aspects of sequential estimation Organized into four chapters this volume begins with an overview of the essential feature of sequential procedure This text then examines the sequential probability ratio test procedure and provides a method of constructing a most powerful test for a simple hypothesis versus simple alternative testing problem Other chapters consider the problem of testing a composite hypothesis against a composite alternative This book discusses as well the theory of sequential tests that is appropriate for distinguishing between two simple or composite hypotheses The final chapter deals with the theory of sequential estimation This book is a valuable resource for graduate students research workers and users of sequential procedures

Probability Theory and Mathematical Statistics with Applications Wilfried Grossmann, J. Mogyoródi, I. Vincze, Wolfgang Wertz, 1988-02-29 Proceedings of the 5th Pannonian Symposium Visegrad Hungary May 20 24 1985

Perturbed Semi-Markov Type Processes I Dmitrii Silvestrov, 2022-03-25 This book is the first volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The first volume presents necessary and sufficient conditions for weak convergence for first rare event times and convergence in the topology J for first

rare event processes defined on regularly perturbed finite Markov chains and semi Markov processes The text introduces new asymptotic recurrent algorithms of phase space reduction It also addresses both effective conditions of weak convergence for distributions of hitting times as well as convergence of expectations of hitting times for regularly and singularly perturbed finite Markov chains and semi Markov processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications

Irreversible Decisions under Uncertainty Svetlana Boyarchenko, Sergei Levendorskii, 2007-08-26 Here two highly experienced authors present an alternative approach to optimal stopping problems The basic ideas and techniques of the approach can be explained much simpler than the standard methods in the literature on optimal stopping problems The monograph will teach the reader to apply the technique to many problems in economics and finance including new ones From the technical point of view the method can be characterized as option pricing via the Wiener Hopf factorization

Theory and Applications of Special Functions Mourad E. H. Ismail, Erik Koelink, 2006-03-30 This volume Theory and Applications of Special Functions is dedicated to Mizan Rahman in honoring him for the many important contributions to the theory of special functions that he has made over the years and still continues to make Some of the papers were presented at a special session of the American Mathematical Society Annual Meeting in Baltimore Maryland in January 2003 organized by Mourad Ismail Mizan Rahman's contributions are not only contained in his own papers but also indirectly in other papers for which he supplied useful and often essential information We refer to the paper on his mathematics in this volume for more information This paper contains some personal recollections and tries to describe Mizan Rahman's literary writings in his mother tongue Bengali An even more personal paper on Mizan Rahman is the letter by his sons whom we thank for allowing us to reproduce it in this book The theory of special functions is very much an application driven field of mathematics This is a very old field dating back to the 18th century when physicists and mathematicians were looking for solutions of the fundamental differential equations of mathematical physics Since then the field has grown enormously and this book reflects only part of the known applications

The Economics of Uncertainty. (PSME-2), Volume 2 Karl Hendrik Borch, 2015-12-08 Game theory has brought into economics an uncertainty principle similar to the one brought into physics by the quantum theory Professor Borch's main purpose in this book is to show how one can construct realistic economic theories by taking uncertainty into account instead of dismissing it He brings together a number of recent developments in different fields of economics and other social sciences in which uncertainty and chance play a central role and shows that they really constitute an entity These developments include the revisions of utility the introduction of game theory as a basic tool and the view of the foundations of probability theory adopted by modern Bayesian statisticians Originally published in 1968 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These

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Communication Nets Leonard Kleinrock, 2014-06-10 Considerable research has been devoted to the formulation and solution of problems involving flow within connected networks Independent of these surveys an extensive body of knowledge has accumulated on the subject of queues particularly in regard to stochastic flow through single node servicing facilities This text combines studies of connected networks with those of stochastic flow providing a basis for understanding the general behavior and operation of communication networks in realistic situations Author Leonard Kleinrock of the Computer Science Department at UCLA created the basic principle of packet switching the technology underpinning the Internet In this text he develops a queuing theory model of communications nets Its networks are channel capacity limited consequently the measure of performance is taken to be the average delay encountered by a message in passing through the net Topics include questions pertaining to optimal channel capacity assignment effect of priority and other queue disciplines choice of routine procedure fixed cost restraint and design of topological structures Many separate facets are brought into focus in the concluding discussion of the simulation of communication nets and six appendices offer valuable supplementary information

International Conference on Structural Safety and Reliability Alfred M. Freudenthal, 2014-05-17 International Conference on Structural Safety and Reliability documents the proceedings of a conference of the same name which focuses mainly on the integration of all aspects of structural design load analysis stability and strength analysis and stress and deformation analysis by the safety and reliability analysis of the structure of necessity This text is divided into five sessions reflecting the manner each topic is presented in the symposium The general aspects of structural reliability are first presented and then the methods of safety and reliability analysis and the Bayesian statistical decision theory and reliability based design are examined This book then considers the problems regarding the extreme values of stochastic processes as well as other statistical theories of extremes A part in this text is devoted to the random excitation of structures The last two parts examine the development of modern aircraft design and structure as well as special reliability problems to evaluate and apply the theories examined This book will be valuable to engineering students and engineers interested in structural safety and reliability

Continuous-Time Markov Chains William J. Anderson, 2012-12-06 Continuous time parameter Markov chains have been useful for modeling various random phenomena occurring in queueing theory genetics demography epidemiology and competing populations This is the first book about those aspects of the theory of continuous time Markov chains which are useful in applications to such areas It studies continuous time Markov chains through the transition function and corresponding q matrix rather than sample paths An extensive discussion of birth and death processes including the Stieltjes moment problem and the Karlin McGregor method of solution of the birth and death processes and multidimensional population processes is included and

there is an extensive bibliography Virtually all of this material is appearing in book form for the first time Dynamics and Randomness II Alejandro Maass, Servet Martínez, Jaime San Martín, 2004-04-30 This book contains the lectures given at the Second Conference on Dynamics and Randomness held at the Centro de Modelamiento Matemático of the Universidad de Chile from December 9-13 2003 This meeting brought together mathematicians theoretical physicists theoretical computer scientists and graduate students interested in fields related to probability theory ergodic theory symbolic and topological dynamics The courses were on Some Aspects of Random Fragmentations in Continuous Time Metastability of Ageing in Stochastic Dynamics Algebraic Systems of Generating Functions and Return Probabilities for Random Walks Recurrent Measures and Measure Rigidity Stochastic Particle Approximations for Two Dimensional Navier Stokes Equations and Random and Universal Metric Spaces The intended audience for this book is Ph D students on Probability and Ergodic Theory as well as researchers in these areas The particular interest of this book is the broad areas of problems that it covers We have chosen six main topics and asked six experts to give an introductory course on the subject touching the latest advances on each problem **Probability Approximations via the Poisson Clumping Heuristic** David Aldous, 2013-03-09 If you place a large number of points randomly in the unit square what is the distribution of the radius of the largest circle containing no points Of the smallest circle containing 4 points Why do Brownian sample paths have local maxima but not points of increase and how nearly do they have points of increase Given two long strings of letters drawn i i d from a finite alphabet how long is the longest consecutive resp non consecutive substring appearing in both strings If an imaginary particle performs a simple random walk on the vertices of a high dimensional cube how long does it take to visit every vertex If a particle moves under the influence of a potential field and random perturbations of velocity how long does it take to escape from a deep potential well If cars on a freeway move with constant speed random from car to car what is the longest stretch of empty road you will see during a long journey If you take a large i i d sample from a 2 dimensional rotationally invariant distribution what is the maximum over all half spaces of the deviation between the empirical and true distributions These questions cover a wide cross section of theoretical and applied probability The common theme is that they all deal with maxima or minima in some sense

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