Stochastic Process

Event 1

Random variable 1

Random variable 3

Event 2

Event 3

Random variable 2

Inbuilt Pattern

A Series of events formed by random variables form an Inbuilt Pattern

WallStreetMojo

Stochastic Theory Cascade Processes

A. T. Bharucha-Reid

Stochastic Theory Cascade Processes:

Stochastic Theory and Cascade Processes S. Kidambi Srinivasan,1969 **Elements of the Theory of Markov Processes and Their Applications** A. T. Bharucha-Reid,2012-04-26 This graduate level text and reference in probability with numerous applications to several fields of science presents nonmeasure theoretic introduction to theory of Markov processes The work also covers mathematical models based on the theory employed in various applied fields Prerequisites are a knowledge of elementary probability theory mathematical statistics and analysis Appendixes Bibliographies 1960 edition An Introduction to the Theory of Point Processes D.J. Daley,D. Vere-Jones,2003-11-14 Point processes and random measures find wide applicability in telecommunications earthquakes image analysis spatial point patterns and stereology to name but a few areas The authors have made a major reshaping of their work in their first edition of 1988 and now present their Introduction to the Theory of Point Processes in two volumes with sub titles Elementary Theory and Models and General Theory and Structure Volume One contains the introductory chapters from the first edition together with an informal treatment of some of the later material intended to make it more accessible to readers primarily interested in models and applications The main new material in this volume relates to marked point processes and to processes evolving in time where the conditional intensity methodology provides a basis for model building inference and prediction There are abundant examples whose purpose is both didactic and to illustrate further applications of the ideas and models that are the main substance of the text *Point Processes* D.R. Cox,Valerie Isham,2018-12-19 There has been much recent research on the theory of point processes i e on random systems consisting of point events occurring in space or time Applications range from emissions from a radioactive source occurrences of accidents or machine breakdowns or of electrical impluses along nerve fibres to repetitive point events in an individual s medical or social history Sometimes the point events occur in space rather than time and the application here raneg from statistical physics to geography The object of this book is to develop the applied mathemathics of point processes at a level which will make the ideas accessible both to the research worker and the postgraduate student in probability and statistics and also to the mathemathically inclined individual in another field interested in using ideas and results A thorough knowledge of the key notions of elementary probability theory is required to understand the book but specialised pure mathematical coniderations have been avoided **Transport Theory** Richard Bellman,Garrett Birkhoff,Ibrahim Abu-Shumays,American Mathematical Society,Society for Industrial and Applied Mathematics,1969 The industrial and military applications of atomic energy have stimulated much mathematical research in neutron transport theory The possibility of controlled thermonuclear processes has similarly focussed attention upon plasmas sometimes called the fourth state of matter Independently many classical aspects of kinetic theory and radiative transfer theory have been studied both because of their basic mathematical interest and of their physical applications to areas such as upper atmosphere meteorology introduction *Electron-Photon Cascades* Vladimir V. Uchaikin,2024-07-29 This book

demonstrates the practical application of an alternative approach to current problems in high energy astrophysics In high energy astrophysical processes single collisions are accompanied by the appearance of many secondary particles with different properties To describe the infinitesimal evolution of such a system at a measurement instant as is commonly done when deriving the kinetic equation for the system with conserved number of particles one must know either its prehistory or the infinite family of many particle distributions An alternative to this approach is to use an adjoint in the sense of Lagrange mathematical formalism where the independent active variable is the phase position of a primary particle generating the cascade and the dependent variable has the form of a functional of the cascade as a whole interpreted as the reading of some not necessarily linear additive detector This approach is characterized by mathematical efficiency no matter how many particles are formed in a cascade the active argument of the desired functional always remains one particle The second advantage is its generality the formalization of the readings of the detector which performs real measurements through the functionality of a random implementation of the cascade allows it to be applied to a wide range of actually used devices and installations Readers will be able to master the fundamentals of particle astrophysics in the context of the latest developments in the field It will benefit graduate students and established researchers alike equipping them with the knowledge and tools necessary to design and interpret their own experiments and ultimately to address a number of questions about the nature and origin of cosmic particles that have arisen in recent research   Developments in Statistics Paruchuri R. Krishnaiah,2014-06-28 Development in Statistics Volume 1 is a collection of papers that deals with theory and application of parameter estimation in stochastic differential systems the comparative aspects of the study of ordinary time series and real multivariate distributions Some papers discuss covariance analysis of nonstationary time series nonparametric repeated significance tests as well as discrete optimal factorial designs for statisticians and investigators of experiments One paper cites an application of parameter estimation in stochastic differential systems in approximates of stability and control derivatives from flight test data Another paper cites cases where procedures of ordinary time series or point processes have direct analogs in the study of point processes or ordinary time series One paper explains the applications of multivariate distributions in simultaneous tests on the equality of eigenvalues toward the covariance matrix canonical correlation matrix and a matrix associated with the multivariate analysis of variance Another paper reviews two types of repeated significance tests namely the genuinely distribution free tests based on a broad class of nonparametric statistics and the asymptotically distribution free tests based on a broad class of parametric statistics but having asymptotically nonparametric behavior Both types can provide a unified solution to a broad class of problems The collection can be valuable for mathematicians students and professors of calculus statistics or advanced mathematics   *Branching Processes and Its Estimation Theory* Ganapathyiyer Sankaranarayanan,1989   *Initiation to the Mathematics of the Processes of Diffusion, Contagion and Propagation* J. P. Monin,Raphaël Benayoun,B. Sert,1976   **Point Process Models of**

Cavity Radiation and Detection S. Kidambi Srinivasan,1988 Provides general exposition on Markov and non Markov modelling of cavity radiation by the combined application of point process theory and the techniques of branching

    Multitype Branching Processes Charles J. Mode,1971   *Mathematical Models in Hydrology* G. W. Whetstone,V. J. Grigoriev,1972   Mathematical Models in Hydrology ,1974   *Proceedings of the Royal Society of London* Royal Society (Great Britain),1962   **Journal of Applied Probability** ,1976   SIAM Journal on Applied Mathematics Society for Industrial and Applied Mathematics,1969   **Mathematical Physiology; Blood Flow and Electrically Active Cells** H. Melvin Lieberstein,1973   Two-point Boundary Value Problems: Shooting Methods Sanford M. Roberts,Jerome S. Shipman,1972   **A Guide to the Literature of Mathematics Today** Joong Fang,1972   **Les Modèles Mathématiques en Hydrologie** ,1974

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