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Kenneth Lange

Applied Probability

Second Edition

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Kenneth Lange



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Applied Probability Kenneth Lange, 2010-08-13 *Applied Probability* presents a unique blend of theory and applications with special emphasis on mathematical modeling computational techniques and examples from the biological sciences It can serve as a textbook for graduate students in applied mathematics biostatistics computational biology computer science physics and statistics Readers should have a working knowledge of multivariate calculus linear algebra ordinary differential equations and elementary probability theory Chapter 1 reviews elementary probability and provides a brief survey of relevant results from measure theory Chapter 2 is an extended essay on calculating expectations Chapter 3 deals with probabilistic applications of convexity inequalities and optimization theory Chapters 4 and 5 touch on combinatorics and combinatorial optimization Chapters 6 through 11 present core material on stochastic processes If supplemented with appropriate sections from Chapters 1 and 2 there is sufficient material for a traditional semester long course in stochastic processes covering the basics of Poisson processes Markov chains branching processes martingales and diffusion processes The second edition adds two new chapters on asymptotic and numerical methods and an appendix that separates some of the more delicate mathematical theory from the steady flow of examples in the main text Besides the two new chapters the second edition includes a more extensive list of exercises many additions to the exposition of combinatorics new material on rates of convergence to equilibrium in reversible Markov chains a discussion of basic reproduction numbers in population modeling and better coverage of Brownian motion Because many chapters are nearly self contained mathematical scientists from a variety of backgrounds will find *Applied Probability* useful as a reference

Applied Probability {Springer Texts in Statistics} Kenneth Lange, 2003 Includes applications of probability to a wide range of fields this book should be of particular interest to graduate students and researchers in the life sciences *Applied Probability and Statistics* Mario Lefebvre, 2006-05-04 This book moves systematically through the topic of applied probability from an introductory chapter to such topics as random variables and vectors stochastic processes estimation testing and regression The topics are well chosen and the presentation is enriched by many examples from real life Each chapter concludes with many original solved and unsolved problems and hundreds of multiple choice questions enabling those unfamiliar with the topics to master them Additionally appealing are historical notes on the mathematicians mentioned throughout and a useful bibliography A distinguishing character of the book is its thorough and succinct handling of the varied topics *Introduction to Rare Event Simulation* James Bucklew, 2004-03-11 This book is an attempt to present a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations This framework allows us to view a vast assortment of simulation problems from a single unified perspective It gives a great deal of insight into the fundamental nature of rare event simulation Unfortunately this area has a reputation among simulation practitioners of requiring a great deal of technical and probabilistic expertise In this text I have tried to

keep the mathematical preliminaries to a minimum the only prerequisite is a single large deviation theorem dealing with sequences of R^d valued random variables This theorem and a proof are given in the text Large deviation theory is a burgeoning area of probability theory and many of the results in it can be applied to simulation problems Rather than try to be as complete as possible in the exposition of all possible aspects of the available theory I have tried to concentrate on demonstrating the methodology and the principal ideas in a fairly simple setting Madison Wisconsin 2003 James Antonio Bucklew Contents 1 Random Number Generation 1 1 1 Uniform Generators 1 1 2 Nonuniform Generation 8 1 2 1 The Inversion Method 8 1 2 2 The Acceptance Rejection Method 10 1 3 Discrete Distributions 13 1 3 1 Inversion by Truncation of a Continuous Analog 14 1 3 2 Acceptance Rejection 15

Optimization Kenneth Lange, 2013-03-09 Finite dimensional optimization problems occur throughout the mathematical sciences The majority of these problems cannot be solved analytically This introduction to optimization attempts to strike a balance between presentation of mathematical theory and development of numerical algorithms Building on students skills in calculus and linear algebra the text provides a rigorous exposition without undue abstraction Its stress on convexity serves as bridge between linear and nonlinear programming and makes it possible to give a modern exposition of linear programming based on the interior point method rather than the simplex method The emphasis on statistical applications will be especially appealing to graduate students of statistics and biostatistics The intended audience also includes graduate students in applied mathematics computational biology computer science economics and physics as well as upper division undergraduate majors in mathematics who want to see rigorous mathematics combined with real applications Chapter 1 reviews classical methods for the exact solution of optimization problems Chapters 2 and 3 summarize relevant concepts from mathematical analysis Chapter 4 presents the Karush Kuhn Tucker conditions for optimal points in constrained nonlinear programming Chapter 5 discusses convexity and its implications in optimization Chapters 6 and 7 introduce the MM and the EM algorithms widely used in statistics Chapters 8 and 9 discuss Newton's method and its offshoots quasi Newton algorithms and the method of conjugate gradients Chapter 10 summarizes convergence results and Chapter 11 briefly surveys convex programming duality and Dykstra's algorithm From the reviews An excellent imaginative and authoritative text on the difficult topic of modeling the problems of multivariate outcomes with different scaling levels different units of analysis and different study designs simultaneously Biometrics March 2005 As a textbook Optimization does provide a valuable introduction to an important branch of applicable mathematics Technometrics August 2005 I found Optimization to be an extremely engaging textbook the text is ideal for graduate students or researchers beginning research on optimization problems in statistics There is little doubt that someone who worked through the text as part of a reading course or specialized graduate seminar would benefit greatly from the author's perspective Journal of the American Statistical Association December 2005

Introduction to Time Series and Forecasting Peter J. Brockwell, Richard A. Davis, 2002-03-08 This is an introduction to time series that emphasizes methods and analysis of

data sets The logic and tools of model building for stationary and non stationary time series are developed and numerous exercises many of which make use of the included computer package provide the reader with ample opportunity to develop skills Statisticians and students will learn the latest methods in time series and forecasting along with modern computational models and algorithms

Long-Range Dependence and Self-Similarity Vladas Pipiras, Murad S. Taqqu, 2017-04-18 This modern and comprehensive guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research These topics concern but are not limited to physical models that give rise to long range dependence and self similarity central and non central limit theorems for long range dependent series and the limiting Hermite processes fractional Brownian motion and its stochastic calculus several celebrated decompositions of fractional Brownian motion multidimensional models for long range dependence and self similarity and maximum likelihood estimation methods for long range dependent time series Designed for graduate students and researchers each chapter of the book is supplemented by numerous exercises some designed to test the reader's understanding while others invite the reader to consider some of the open research problems in the field today

Applied Medical Statistics Jingmei Jiang, 2022-04-12 APPLIED MEDICAL STATISTICS An up to date exploration of foundational concepts in statistics and probability for medical students and researchers Medical journals and researchers are increasingly recognizing the need for improved statistical rigor in medical science In *Applied Medical Statistics* renowned statistician and researcher Dr Jingmei Jiang delivers a clear coherent and accessible introduction to basic statistical concepts ideal for medical students and medical research practitioners The book will help readers master foundational concepts in statistical analysis and assist in the development of a critical understanding of the basic rationale of statistical analysis techniques The distinguished author presents information without assuming the reader has a background in specialized mathematics statistics or probability All of the described methods are illustrated with up to date examples based on real world medical research supplemented by exercises and case discussions to help solidify the concepts and give readers an opportunity to critically evaluate different research scenarios Readers will also benefit from the inclusion of A thorough introduction to basic concepts in statistics including foundational terms and definitions location and spread of data distributions population parameters estimation and statistical hypothesis tests Explorations of commonly used statistical methods including t tests analysis of variance and linear regression Discussions of advanced analysis topics including multiple linear regression and correlation logistic regression and survival analysis Substantive exercises and case discussions at the end of each chapter Perfect for postgraduate medical students clinicians and medical and biomedical researchers *Applied Medical Statistics* will also earn a place on the shelf of any researcher with an interest in biostatistics or applying statistical methods to their own field of research

Probability with Applications in Engineering, Science, and Technology Matthew A. Carlton, Jay L. Devore, 2017-03-30 This updated and revised first course textbook in applied probability provides a contemporary and lively

post calculus introduction to the subject of probability The exposition reflects a desirable balance between fundamental theory and many applications involving a broad range of real problem scenarios It is intended to appeal to a wide audience including mathematics and statistics majors prospective engineers and scientists and those business and social science majors interested in the quantitative aspects of their disciplines The textbook contains enough material for a year long course though many instructors will use it for a single term one semester or one quarter As such three course syllabi with expanded course outlines are now available for download on the book s page on the Springer website A one term course would cover material in the core chapters 1 4 supplemented by selections from one or more of the remaining chapters on statistical inference Ch 5 Markov chains Ch 6 stochastic processes Ch 7 and signal processing Ch 8 available exclusively online and specifically designed for electrical and computer engineers making the book suitable for a one term class on random signals and noise For a year long course core chapters 1 4 are accessible to those who have taken a year of univariate differential and integral calculus matrix algebra multivariate calculus and engineering mathematics are needed for the latter more advanced chapters At the heart of the textbook s pedagogy are 1 100 applied exercises ranging from straightforward to reasonably challenging roughly 700 exercises in the first four core chapters alone a self contained textbook of problems introducing basic theoretical knowledge necessary for solving problems and illustrating how to solve the problems at hand in R and MATLAB including code so that students can create simulations New to this edition Updated and re worked Recommended Coverage for instructors detailing which courses should use the textbook and how to utilize different sections for various objectives and time constraints Extended and revised instructions and solutions to problem sets Overhaul of Section 7 7 on continuous time Markov chains Supplementary materials include three sample syllabi and updated solutions manuals for both instructors and students

Quantum Information Theory Joseph Renes, 2022-08-01 If the carriers of information are governed by quantum mechanics new principles for information processing apply This graduate textbook introduces the underlying mathematical theory for quantum communication computation and cryptography A focus lies on the concept of quantum channels understanding figures of merit e g fidelities and entropies in the quantum world and understanding the interrelationship of various quantum information processing protocols

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