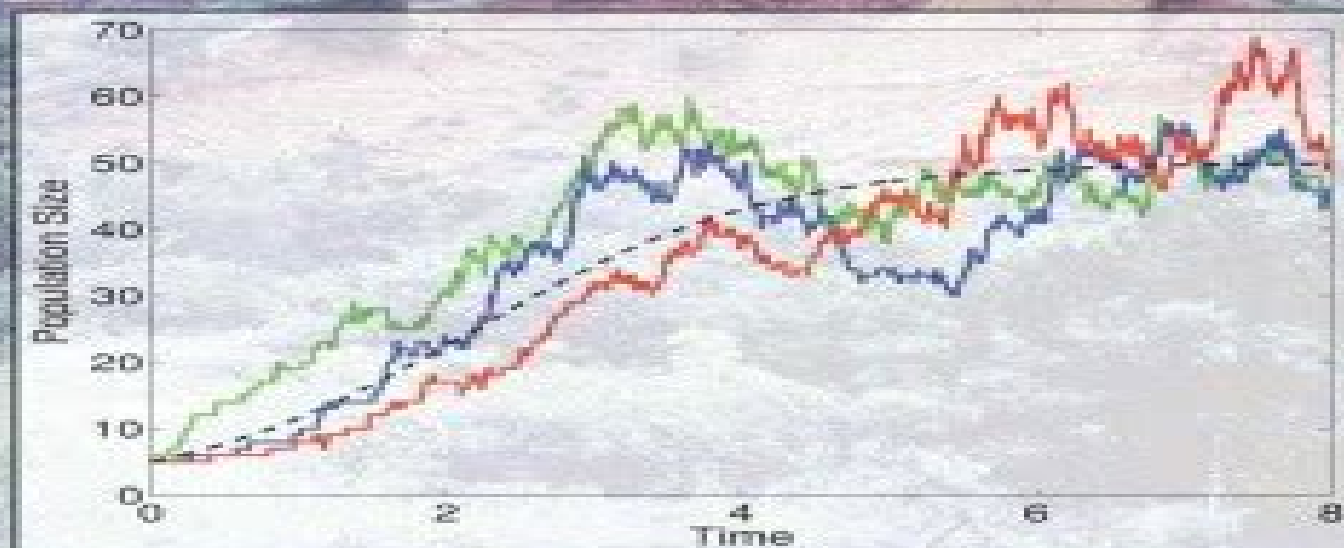


An Introduction to Stochastic Processes with Applications to Biology

Second Edition



Linda J. S. Allen



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Vincenzo Capasso, David Bakstein



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An Introduction to Stochastic Processes with Applications to Biology Linda J. S. Allen, 2010-12-02 An Introduction to Stochastic Processes with Applications to Biology Second Edition presents the basic theory of stochastic processes necessary in understanding and applying stochastic methods to biological problems in areas such as population growth and extinction drug kinetics two species competition and predation the spread of epidemics and Bayesian Inference for Stochastic Processes Lyle D. Broemeling, 2017-12-12 This is the first book designed to introduce Bayesian inference procedures for stochastic processes There are clear advantages to the Bayesian approach including the optimal use of prior information Initially the book begins with a brief review of Bayesian inference and uses many examples relevant to the analysis of stochastic processes including the four major types namely those with discrete time and discrete state space and continuous time and continuous state space The elements necessary to understanding stochastic processes are then introduced followed by chapters devoted to the Bayesian analysis of such processes It is important that a chapter devoted to the fundamental concepts in stochastic processes is included Bayesian inference estimation testing hypotheses and prediction for discrete time Markov chains for Markov jump processes for normal processes e g Brownian motion and the Ornstein Uhlenbeck process for traditional time series and lastly for point and spatial processes are described in detail Heavy emphasis is placed on many examples taken from biology and other scientific disciplines In order analyses of stochastic processes it will use R and WinBUGS Features Uses the Bayesian approach to make statistical Inferences about stochastic processes The R package is used to simulate realizations from different types of processes Based on realizations from stochastic processes the WinBUGS package will provide the Bayesian analysis estimation testing hypotheses and prediction for the unknown parameters of stochastic processes To illustrate the Bayesian inference many examples taken from biology economics and astronomy will reinforce the basic concepts of the subject A practical approach is implemented by considering realistic examples of interest to the scientific community WinBUGS and R code are provided in the text allowing the reader to easily verify the results of the inferential procedures found in the many examples of the book Readers with a good background in two areas probability theory and statistical inference should be able to master the essential ideas of this book **Math and Bio 2010** Lynn Arthur Steen, 2005 Math and bio 2010 grew out of Meeting the Challenges Education across the Biological Mathematical and Computer Sciences a joint project of the Mathematical Association of America MAA the National Science Foundation Division of Undergraduate Education NSF DUE the National Institute of General Medical Sciences NIGMS the American Association for the Advancement of Science AAAS and the American Society for Microbiology ASM Foreword p vi Mathematical Epidemiology Fred Brauer, Pauline van den Driessche, J. Wu, 2008-04-30 Based on lecture notes of two summer schools with a mixed audience from mathematical sciences epidemiology and public health this volume offers a comprehensive introduction to basic ideas and techniques in modeling infectious diseases for the comparison of strategies to

plan for an anticipated epidemic or pandemic and to deal with a disease outbreak in real time It covers detailed case studies for diseases including pandemic influenza West Nile virus and childhood diseases Models for other diseases including Severe Acute Respiratory Syndrome fox rabies and sexually transmitted infections are included as applications Its chapters are coherent and complementary independent units In order to accustom students to look at the current literature and to experience different perspectives no attempt has been made to achieve united writing style or unified notation Notes on some mathematical background calculus matrix algebra differential equations and probability have been prepared and may be downloaded at the web site of the Centre for Disease Modeling www.cdm.yorku.ca

Stationary Stochastic Processes

Georg Lindgren, 2012-10-01 Intended for a second course in stationary processes Stationary Stochastic Processes Theory and Applications presents the theory behind the field s widely scattered applications in engineering and science In addition it reviews sample function properties and spectral representations for stationary processes and fields including a portion on stationary point processes Features Presents and illustrates the fundamental correlation and spectral methods for stochastic processes and random fields Explains how the basic theory is used in special applications like detection theory and signal processing spatial statistics and reliability Motivates mathematical theory from a statistical model building viewpoint Introduces a selection of special topics including extreme value theory filter theory long range dependence and point processes Provides more than 100 exercises with hints to solutions and selected full solutions This book covers key topics such as ergodicity crossing problems and extremes and opens the doors to a selection of special topics like extreme value theory filter theory long range dependence and point processes and includes many exercises and examples to illustrate the theory Precise in mathematical details without being pedantic Stationary Stochastic Processes Theory and Applications is for the student with some experience with stochastic processes and a desire for deeper understanding without getting bogged down in abstract mathematics

Stochastic Processes

Pierre Del Moral, Spiridon Penev, 2017-02-24 Unlike traditional books presenting stochastic processes in an academic way this book includes concrete applications that students will find interesting such as gambling finance physics signal processing statistics fractals and biology Written with an important illustrated guide in the beginning it contains many illustrations photos and pictures along with several website links

Computational tools such as simulation and Monte Carlo methods are included as well as complete toolboxes for both traditional and new computational techniques

Bayesian Analysis of Infectious Diseases Lyle D. Broemeling, 2021-02-07

Bayesian Analysis of Infectious Diseases COVID 19 and Beyond shows how the Bayesian approach can be used to analyze the evolutionary behavior of infectious diseases including the coronavirus pandemic The book describes the foundation of Bayesian statistics while explicating the biology and evolutionary behavior of infectious diseases including viral and bacterial manifestations of the contagion The book discusses the application of Markov Chains to contagious diseases previews data analysis models the epidemic threshold theorem and basic properties of the infection process Also described are the chain

binomial model for the evolution of epidemics Features Represents the first book on infectious disease from a Bayesian perspective Employs WinBUGS and R to generate observations that follow the course of contagious maladies Includes discussion of the coronavirus pandemic as well as many examples from the past including the flu epidemic of 1918 1919 Compares standard non Bayesian and Bayesian inferences Offers the R and WinBUGS code on at www.routledge.com/9780367633868 *An Introduction to Continuous-Time Stochastic Processes* Vincenzo Capasso, David Bakstein, 2008-01-03 This concisely written book is a rigorous and self contained introduction to the theory of continuous time stochastic processes Balancing theory and applications the authors use stochastic methods and concrete examples to model real world problems from engineering biomathematics biotechnology and finance Suitable as a textbook for graduate or advanced undergraduate courses the work may also be used for self study or as a reference The book will be of interest to students pure and applied mathematicians and researchers or practitioners in mathematical finance biomathematics physics and engineering **Introduction to Probability** Joseph K. Blitzstein, Jessica Hwang, 2014-07-24 Developed from celebrated Harvard statistics lectures Introduction to Probability provides essential language and tools for understanding statistics randomness and uncertainty The book explores a wide variety of applications and examples ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo MCMC Additional [Exercises and Solutions in Statistical Theory](#) Lawrence L. Kupper, Brian. H Neelon, Sean M. O'Brien, 2013-06-24 Exercises and Solutions in Statistical Theory helps students and scientists obtain an in depth understanding of statistical theory by working on and reviewing solutions to interesting and challenging exercises of practical importance Unlike similar books this text incorporates many exercises that apply to real world settings and provides much mor

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