

**Rinaldo B. Schinazi**

**Classical  
and Spatial  
Stochastic  
Processes**

**Birkhäuser**

# Classical And Spatial Stochastic Processes

**David Kirk**



## **Classical And Spatial Stochastic Processes:**

**Classical and Spatial Stochastic Processes** Rinaldo B. Schinazi, 2012-12-06 This book is intended as a text for a first course in stochastic processes at the upper undergraduate or graduate levels assuming only that the reader has had a serious calculus course advanced calculus would even be better as well as a first course in probability without measure theory In guiding the student from the simplest classical models to some of the spatial models currently the object of considerable research the text is aimed at a broad audience of students in biology engineering mathematics and physics The first two chapters deal with discrete Markov chains recurrence and tran sience random walks birth and death chains ruin problem and branching pro cesses and their stationary distributions These classical topics are treated with a modem twist in particular the coupling technique is introduced in the first chap ter and is used throughout The third chapter deals with continuous time Markov chains Poisson process queues birth and death chains stationary distributions The second half of the book treats spatial processes This is the main difference between this work and the many others on stochastic processes Spatial stochas tic processes are rightly known as being difficult to analyze The few existing books on the subject are technically challenging and intended for a mathemat ically sophisticated reader We picked several interesting models percolation cellular automata branching random walks contact process on a tree and con centrated on those properties that can be analyzed using elementary methods *Classical and Spatial Stochastic Processes* Rinaldo B. Schinazi, 1999-01

*Classical and Spatial Stochastic Processes* Rinaldo B. Schinazi, 2024 Finite Markov Chains Random walks on finite graphs The first appearance of a pattern The ruin problem The Ehrenfest chain The simple symmetric random walk Asymmetric and higher dimension random walks Discrete time birth and death chains Discrete time branching process Recurrence on countable spaces Stationary distributions on countable spaces The Poisson process Continuous time birth and death chains Continuous time branching processes Percolation A cellular automaton A branching random walk The contact process on a homogeneous tree Appendix A little more probability Bibliography Index **Classical and Spatial Stochastic Processes**

Rinaldo B Schinazi, 1999-05-01 *Probability with Statistical Applications* Rinaldo B. Schinazi, 2013-03-09 This book is intended as a one semester first course in probability and statistics requiring only a knowledge of calculus It will be useful for students majoring in a number of disciplines for example biology computer science electrical engineer ing mathematics and physics Many good texts in probability and statistics are intended for a one year course and consist of a large number of topics In this book the number of topics is dras tically reduced We concentrate instead on several important concepts that every student should understand and be able to apply in an interesting and useful way Thus statistics is introduced at an early stage The presentation focuses on topics in probability and statistics and tries to min imize the difficulties students often have with calculus Theory therefore is kept to a minimum and interesting examples are provided throughout Chapter I contains the basic rules of probability and conditional probability with some interesting ap plications such as Bayes rule and

the birthday problem In Chapter 2 discrete and continuous random variables expectation and variance are introduced This chapter is mostly computational with a few probability concepts and many applications of calculus In Chapters 3 and 4 we get to the heart of the subject binomial distribution normal approximation of the binomial Poisson distribution the Law of Large Numbers and the Central Limit Theorem We also cover the Poisson approximation of the binomial in a nonstandard way and the Poisson scattering theorem

*An Introduction to Stochastic Processes with Applications to Biology* Linda J. S. Allen, 2003 Plenty of examples diagrams and figures take readers step by step through well known classical biological models to ensure complete understanding of stochastic formulation Probability Markov Chains discrete time branching processes population genetics and birth and death chains For biologists and other professionals who want a comprehensive easy to follow introduction to stochastic formulation as it pertains to biology

**Adaptive Sampling** Steven K. Thompson, George A. F. Seber, 1996-06-07 Offering a viable solution to the long standing problem of estimating the abundance of rare clustered populations adaptive sampling designs are rapidly gaining prominence in the natural and social sciences as well as in other fields with inherently difficult sampling situations In marked contrast to conventional sampling designs in which the entire sample of units to be observed is fixed prior to the survey adaptive sampling strategies allow for increased sampling intensity depending upon observations made during the survey For example in a survey to assess the abundance of a rare animal species neighboring sites may be added to the sample whenever the species is encountered during the survey In an epidemiological survey of a contagious or genetically linked disease sampling intensity may be increased whenever prevalence of the disease is encountered Written by two acknowledged experts in this emerging field this book offers researchers their first comprehensive introduction to adaptive sampling An ideal reference for statisticians conducting research in survey designs and spatial statistics as well as researchers working in the environmental ecological public health and biomedical sciences Adaptive Sampling Provides a comprehensive fully integrated introduction to adaptive sampling theory and practice Describes recent research findings Introduces readers to a wide range of adaptive sampling strategies and techniques Includes numerous real world examples from environmental pollution studies surveys of rare animal and plant species studies of contagious diseases marketing surveys mineral and fossil fuel assessments and more

*Design and Analysis of Ecological Experiments* Sam Scheiner, 1998-09-11 The goal of this book is to make some underutilized but potentially very useful methods in experimental design and analysis available to ecologists and to encourage better use of standard statistical techniques Ecology has become more and more an experimental science in both basic and applied work but experiments in the field and in the laboratory often present formidable statistical difficulties Organized around providing solutions to ecological problems this book offers ways to improve the statistical aspects of conducting manipulative ecological experiments from setting them up to interpreting and reporting the results An abundance of tools including advanced approaches are made available to ecologists in step by step examples with computer code provided for common statistical

packages This is an essential how to guide for the working ecologist and for graduate students preparing for research and teaching careers in the field of ecology Design and Analysis of Ecological Experiments Samuel M. Scheiner, Jessica Gurevitch, 2001-04-26 Ecological research and the way that ecologists use statistics continues to change rapidly This second edition of the best selling Design and Analysis of Ecological Experiments leads these trends with an update of this now standard reference book with a discussion of the latest developments in experimental ecology and statistical practice The goal of this volume is to encourage the correct use of some of the more well known statistical techniques and to make some of the less well known but potentially very useful techniques available Chapters from the first edition have been substantially revised and new chapters have been added Readers are introduced to statistical techniques that may be unfamiliar to many ecologists including power analysis logistic regression randomization tests and empirical Bayesian analysis In addition a strong foundation is laid in more established statistical techniques in ecology including exploratory data analysis spatial statistics path analysis and meta analysis Each technique is presented in the context of resolving an ecological issue Anyone from graduate students to established research ecologists will find a great deal of new practical and useful information in this current edition Journal of the American Statistical Association ,2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data **Journal of the Indian Institute of Science** Indian Institute of Science, Bangalore, 1999 *Mathematical Communications* ,2003 **Mathematical and Computational Methods in Biology** Alejandro Maass, Salomé Martínez, Élisabeth Pécou, 2006 **Analele Științifice Ale Universității "Al. I. Cuza" Din Iași** ,2000 **Analele științifice ale Universității "Al. I. Cuza" din Iași** Universitatea "Al. I. Cuza" din Iași, 2000 *A Bayesian Approach to Biomechanical Modeling* Veronica Jade Santos, 2007 **Causal Architecture, Complexity and Self-organization in the Time Series and Cellular Automata** Cosma Rohilla Shalizi, 2001 Cumulated Index to the Books ,1999 **Technometrics** ,2000 *Proceedings* ,1996

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