

Monographs
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Complex Stochastic Systems

Ole E. Barndorff-Nielsen
David R. Cox and
Claudia Klüppelberg



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Complex Stochastic Systems

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Complex Stochastic Systems:

Complex Stochastic Systems O.E. Barndorff-Nielsen, Claudia Kluppelberg, 2000-08-09 Complex stochastic systems comprises a vast area of research from modelling specific applications to model fitting estimation procedures and computing issues The exponential growth in computing power over the last two decades has revolutionized statistical analysis and led to rapid developments and great progress in this emerging field In Complex Stochastic Systems leading researchers address various statistical aspects of the field illustrated by some very concrete applications A Primer on Markov Chain Monte Carlo by Peter J Green provides a wide ranging mixture of the mathematical and statistical ideas enriched with concrete examples and more than 100 references Causal Inference from Graphical Models by Steffen L Lauritzen explores causal concepts in connection with modelling complex stochastic systems with focus on the effect of interventions in a given system State Space and Hidden Markov Models by Hans R K nschshows the variety of applications of this concept to time series in engineering biology finance and geophysics Monte Carlo Methods on Genetic Structures by Elizabeth A Thompson investigates special complex systems and gives a concise introduction to the relevant biological methodology Renormalization of Interacting Diffusions by Frank den Hollander presents recent results on the large space time behavior of infinite systems of interacting diffusions Stein s Method for Epidemic Processes by Gesine Reinert investigates the mean field behavior of a general stochastic epidemic with explicit bounds Individually these articles provide authoritative tutorial style exposition and recent results from various subjects related to complex stochastic systems Collectively they link these separate areas of study to form the first comprehensive overview of this rapidly developing field *Measuring Risk in Complex Stochastic Systems* J. Franke, Wolfgang Härdle, Gerhard Stahl, 2012-12-06 Complex dynamic processes of life and sciences generate risks that have to be taken The need for clear and distinctive definitions of different kinds of risks adequate methods and parsimonious models is obvious The identification of important risk factors and the quantification of risk stemming from an interplay between many risk factors is a prerequisite for mastering the challenges of risk perception analysis and management successfully The increasing complexity of stochastic systems especially in finance have catalysed the use of advanced statistical methods for these tasks The methodological approach to solving risk management tasks may however be undertaken from many different angles A financial institution may focus on the risk created by the use of options and other derivatives in global financial processing an auditor will try to evaluate internal risk management models in detail a mathematician may be interested in analysing the involved nonlinearities or concentrate on extreme and rare events of a complex stochastic system whereas a statistician may be interested in model and variable selection practical implementations and parsimonious modelling An economist may think about the possible impact of risk management tools in the framework of efficient regulation of financial markets or efficient allocation of capital **Complex Stochastic Systems and Engineering** D. M. Titterington, 1995 *Modelling Complex Stochastic Systems* Brendan Patch, 2019 **Complex**

Stochastic Systems Science and Engineering Research Council (Great Britain), 1987* **Applied Probability Models for Complex Stochastic Systems** Army Research Office, North Carolina State University. Graduate Program in Operations Research, Simulation-based Optimization for Complex Stochastic Systems Yanto M. Prasetio, 2005 **Model Validation and Discovery for Complex Stochastic Systems** Sumit K. Jha, 2010 **International Conference on Applied Probability Models for Complex Stochastic Systems, Held at Jane S. McKimmon Center, North Carolina State University Raleigh, North Carolina on January 8-9, 1981** NORTH CAROLINA STATE UNIV RALEIGH OPERATIONS RESEARCH., 1981 The purpose of the conference was to bring together several prominent mathematicians and engineers from Europe and the U S with common interests in applied probability models for complex stochastic systems to interchange ideas with one another and with faculty students and researchers at the universities and research organizations in the Research Triangle area Primary emphasis was placed on two topics 1 distribution free analysis of complex stochastic systems and 2 optimal control of complex stochastic systems This emphasis was motivated by the need for mathematical models to help describe and control such complex stochastic systems as networks of queues such as arise in computer and communication systems and industrial job shops and operating systems composed of parts subject to maintenance failure and replacement such as arise in aerospace and military applications **Trajectory Ensemble Methods for Understanding Complex Stochastic Systems** Antonia S. J. S. Mey, 2013 Stochastic Dynamics Of Complex Systems: From Glasses To Evolution Henrik Jeldtoft Jensen, Paolo Sibani, 2013-02-20 Dynamical evolution over long time scales is a prominent feature of all the systems we intuitively think of as complex for example ecosystems the brain or the economy In physics the term ageing is used for this type of slow change occurring over time scales much longer than the patience or indeed the lifetime of the observer The main focus of this book is on the stochastic processes which cause ageing and the surprising fact that the ageing dynamics of systems which are very different at the microscopic level can be treated in similar ways The first part of this book provides the necessary mathematical and computational tools and the second part describes the intuition needed to deal with these systems Some of the first few chapters have been covered in several other books but the emphasis and selection of the topics reflect both the authors interests and the overall theme of the book The second part contains an introduction to the scientific literature and deals in some detail with the description of complex phenomena of a physical and biological nature for example disordered magnetic materials superconductors and glasses models of co evolution in ecosystems and even of ant behaviour These heterogeneous topics are all dealt with in detail using similar analytical techniques This book emphasizes the unity of complex dynamics and provides the tools needed to treat a large number of complex systems of current interest The ideas and the approach to complex dynamics it presents have not appeared in book form until now a **Stochastic Equations for Complex Systems** A.V. Skorohod, 1987-11-30 Approach your problems from the right end It isn't that they can't see the solution It is and begin with the answers Then one day that they can't see the

problem perhaps you will find the tinal question G K Chesterton The Scandal oj Father The Hermit Clad in Crane Feathers in R Brown The point of a Pin van Gulik s The Chinese Maze Murders Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics However the tree of knowledge of mathematics and related fields does not grow only by putting forth new branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma coding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces And in addition to this there are such new emerging subdisciplines as experimental mathematics CFD completely integrable systems chaos synergetics and large scale order which are almost impossible to fit into the existing classification schemes They draw upon widely different sections of mathematics

Complex Stochastic Systems and Engineering D. M. Titterington, Institute of Mathematics and Its Applications, Royal Statistical Society (Great Britain), 1995 Many topics that make up current research in statistics are also important to some branches of engineering sciences This book examines topics which provide examples of the rich cross fertilization evident between statistics and engineering Concentrating on chaos image analysis Monte Carlomethods and communication networks this book presents current research and contributions from the leading researchers in these four areas It will be of interest to researchers in statistics electrical engineering and computer science

Measuring Risk in Complex Stochastic Systems, 1999 Interacting Stochastic Systems Jean-Dominique Deuschel, 2005-01-12 The Research Network on Interacting stochastic systems of high complexity set up by the German Research Foundation aimed at exploring and developing connections between research in infinite dimensional stochastic analysis statistical physics spatial population models from mathematical biology complex models of financial markets or of stochastic models interacting with other sciences This book presents a structured collection of papers on the core topics written at the close of the 6 year programme by the research groups who took part in it The structure chosen highlights the interweaving of certain themes and certain interconnections discovered through the joint work This yields a reference work on results and methods that will be useful to all who work between applied probability and the physical economic and life sciences

Highly Structured Stochastic Systems Peter J. Green, Nils Lid Hjort, Sylvia Richardson, 2003 Highly Structured Stochastic Systems HSSS is a modern strategy for building statistical models for challenging real world problems for computing with them and for interpreting the resulting inferences Complexity is handled by working up from simple local assumptions in a coherent way and that is the key to modelling computation inference and interpretation the unifying framework is that of Bayesian hierarchical models The aim of this book is to make recent

developments in HSSS accessible to a general statistical audience Graphical modelling and Markov chain Monte Carlo MCMC methodology are central to the field and in this text they are covered in depth The chapters on graphical modelling focus on causality and its interplay with time the role of latent variables and on some innovative applications Those on Monte Carlo algorithms include discussion of the impact of recent theoretical work on the evaluation of performance in MCMC extensions to variable dimension problems and methods for dynamic problems based on particle filters Coverage of these underlying methodologies is balanced by substantive areas of application in the areas of spatial statistics with epidemiological ecological and image analysis applications and biology including infectious diseases gene mapping and evolutionary genetics The book concludes with two topics model criticism and Bayesian nonparametrics that seek to challenge the parametric assumptions that otherwise underlie most HSSS models Altogether there are 15 topics in the book and for each there is a substantial article by a leading author in the field and two invited commentaries that complement extend or discuss the main article and should be read in parallel All authors are distinguished researchers in the field and were active participants in an international research programme on HSSS This is the 27th volume in the Oxford Statistical Science Series which includes texts and monographs covering many topics of current research interest in pure and applied statistics These texts focus on topics that have been at the forefront of research interest for several years Other books in the series include J Durbin and S J Koopman Time series analysis by State Space Models Peter J Diggle Patrick Heagerty Kung Yee Liang Scott L Zeger Analysis of Longitudinal Data 2 e J K Lindsey Nonlinear Models in Medical Statistics Peter J Green Nils L Hjort and Sylvia Richardson Highly Structured Stochastic Systems Margaret S Pepe Statistical Evaluation of Medical Tests

Computer Aided Systems Theory - EUROCAST '93 Franz Pichler, Roberto Moreno Diaz, 1994-01-28 This volume contains a selection of papers presented at the third European Computer Aided Systems Theory workshop EUROCAST 93 held in Spain in February 1993 The workshop emphasizes interdisciplinarity with the specific goal of creating a synergy between fields such as systems theory computer science systems engineering and related areas The contributions in this volume are strongly related to current problems in CAST research They emphasize an engineering point of view concerning systems theory Since the computer is an essential instrument in CAST research there are close relations to specific topics in computer science The papers are grouped into parts on systems theory and systems technology specific methods and applications

Gradient-based Simulation-Optimization Algorithms Via Approximations for Complex Stochastic Systems Jingxu Xu, Zeyu Zheng, 2021 We propose gradient based simulation optimization algorithms to optimize systems that have complicated stochastic structure The presence of complicated stochastic structure such as the involvement of infinite dimensional continuous time stochastic processes may cause the exact simulation of the system to be costly or even impossible On the other hand for a complicated system one can often construct a sequence of approximations at different resolutions where the sequence has finer and finer approximation resolution but higher and higher cost to simulate With the

goal of optimizing the complicated system we propose algorithms that strategically use the approximations with increasing resolution and higher simulation cost to construct stochastic gradients and perform gradient search in the decision space To accommodate scenarios where approximations cause discontinuities and lead path wise gradient estimators to have an uncontrollable bias the construction of stochastic gradients for the proposed algorithms is done through finite difference As a theory support we prove algorithm convergence convergence rate central limit theorem and optimality of algorithm design under the assumption that the objective function for the complicated system is strongly convex while no such assumptions are imposed on the approximations of the complicated system We then present a multilevel version of the proposed algorithms to further improve convergence rates when in addition the sequence of approximations can be naturally coupled

Discrete-time Stochastic Systems Torsten Söderström, 2012-12-06 This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key results The second edition includes improved and updated material and a new presentation of polynomial control and new derivation of linear quadratic Gaussian control

Complex Dynamics and Stochastic Systems , 2015

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