



Athens Conference on Applied Probability and Time Series Analysis. Vol.1

By Heyde, C. C. / Yu V.

Book Condition: New. Publisher/Verlag: Springer, Berlin | Applied Probability In Honor of J.M. Gani | The Athens Conference on Applied Probability and Time Series in 1995 brought together researchers from across the world. The published papers appear in two volumes. Volume I includes papers on applied probability in Honor of J.M. Gani. The topics include probability and probabilistic methods in recursive algorithms and stochastic models, Markov and other stochastic models such as Markov chains, branching processes and semi-Markov systems, biomathematical and genetic models, epidemiological models including S-I-R (Susceptible-Infective-Removal), household and AIDS epidemics, financial models for option pricing and optimization problems, random walks, queues and their waiting times, and spatial models for earthquakes and inference on spatial models. | A. Probability and Probabilistic Methods.- Half-prophets and Robbins's problem of minimizing the expected rank.- Analysis of recursive algorithms by the contraction method.- Comparison of completely positive maps on a C*-algebra and a Lebesgue decomposition theorem.- Abel expansions and generalized Abel polynomials in stochastic models.- Positive dependence orders: a survey.- B. Markov and Other Stochastic Processes.- A Poisson limit on the number of appearances of a pattern in a Markov chain.- Palindromes in random letter generation: Poisson approximations, rates of growth and...



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