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behind the phenomenon Long range dependence is an important stochastic phenomena and it needs study of special type of stochastic processes for modelling My earlier book on Statistical Inference for Fractional Diffusion Processes 2010 dealt with several aspects for modelling by fractional Brownian motion This book will contain my work on parametric and nonparametric inference for processes driven by fractional processes such as fractional Brownian motion mixed fractional Brownian motion sub fractional Brownian motion alpha stable noise fractional Levy process and Gaussian processes

Markov Processes and Quantum Theory Masao Nagasawa, 2021-06-23 This book discusses guantum theory as the theory of random Brownian motion of small particles electrons etc under external forces Implying that the Schr dinger equation is a complex valued evolution equation and the Schr dinger function is a complex valued evolution function important applications are given Readers will learn about new mathematical methods theory of stochastic processes in solving problems of quantum phenomena Readers will also learn how to handle stochastic processes in analyzing physical phenomena Stochastic Geometric Analysis With Applications Ovidiu Calin, 2023-11-21 This book is a comprehensive exploration of the interplay between Stochastic Analysis Geometry and Partial Differential Equations PDEs It aims to investigate the influence of geometry on diffusions induced by underlying structures such as Riemannian or sub Riemannian geometries and examine the implications for solving problems in PDEs mathematical finance and related fields The book aims to unify the relationships between PDEs nonholonomic geometry and stochastic processes focusing on a specific condition shared by these areas known as the bracket generating condition or H rmander's condition. The main objectives of the book are The intended audience for this book includes researchers and practitioners in mathematics physics and engineering who are interested in stochastic techniques applied to geometry and PDEs as well as their applications in mathematical finance and electrical circuits Recent Developments in Infinite-Dimensional Analysis and Quantum Probability Luigi Accardi, Hui-Hsiung Kuo, Nobuaki Obata, Kimiaki Saito, Si Si, L. Streit, 2012-12-06 Recent Developments in Infinite Dimensional Analysis and Quantum Probability is dedicated to Professor Takeyuki Hida on the occasion of his 70th birthday The book is more than a collection of articles In fact in it the reader will find a consistent editorial work devoted to attempting to obtain a unitary picture from the different contributions and to give a comprehensive account of important recent developments in contemporary white noise analysis and some of its applications For this reason not only the latest results but also motivations explanations and connections with previous work have been included The wealth of applications from number theory to signal processing from optimal filtering to information theory from the statistics of stationary flows to quantum cable equations show the power of white noise analysis as a tool Beyond these the authors emphasize its connections with practically all branches of contemporary probability including stochastic geometry the structure theory of stationary Gaussian processes Neumann boundary value problems and large deviations Nonlinear Expectations and Stochastic Calculus under Uncertainty Shige Peng, 2019-09-09 This book is focused on the recent developments on problems of

probability model uncertainty by using the notion of nonlinear expectations and in particular sublinear expectations It provides a gentle coverage of the theory of nonlinear expectations and related stochastic analysis Many notions and results for example G normal distribution G Brownian motion G Martingale representation theorem and related stochastic calculus are first introduced or obtained by the author This book is based on Shige Peng s lecture notes for a series of lectures given at summer schools and universities worldwide It starts with basic definitions of nonlinear expectations and their relation to coherent measures of risk law of large numbers and central limit theorems under nonlinear expectations and develops into stochastic integral and stochastic calculus under G expectations It ends with recent research topic on G Martingale representation theorem and G stochastic integral for locally integrable processes With exercises to practice at the end of each chapter this book can be used as a graduate textbook for students in probability theory and mathematical finance Each chapter also concludes with a section Notes and Comments which gives history and further references on the material covered in that chapter Researchers and graduate students interested in probability theory and mathematical finance will find this book very useful Trends In Probability And Related Analysis - Proceedings Of Sap'96 N Kono, Narn-rueih Shieh, 1997-10-31 This proceedings volume reflects the current interest especially of researchers in the Asia Pacific region in probability theory and related theory of analysis and statistics It contains the papers of the two survey speakers and of some other speakers and researchers It brings out the theme of SAP an international meeting on some aspects of probability analysis and their interplay Stochastic Analysis Michael Craig Cranston, Mark A. Pinsky, 1995 This book deals with current developments in stochastic analysis and its interfaces with partial differential equations dynamical systems mathematical physics differential geometry and infinite dimensional analysis The origins of stochastic analysis can be found in Norbert Wiener's construction of Brownian motion and Kiyosi It's subsequent development of stochastic integration and the closely related theory of stochastic ordinary differential equations The papers in this volume indicate the great strides that have been made in recent years exhibiting the tremendous power and diversity of stochastic analysis while giving a clear indication of the unsolved problems and possible future directions for development The collection represents the proceedings of the AMS Summer Institute on Stochastic Analysis held in July 1993 at Cornell University Many of the papers are largely expository in character while containing new results Limit Theorems for Functionals of Random Walks A. N. Borodin, Il'dar Abdulovich Ibragimov, 1995 This book examines traditional problems in the theory of random walks limit theorems for additive and multiadditive functionals defined on a random walk Although the problems are traditional the methods presented here are new The book is intended for experts in probability theory and its applications as well as for undergraduate and graduate students specializing in these areas

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