

Stochastic Representations And A Geometric Parametrization

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Stochastic representations and a geometric parametrization ...

Using different types of polar and elliptical polar coordinates, different stochastic representations of the axis-aligned and the regular two-dimensional Gaussian distribution are derived. Advantages and disadvantages of these stochastic representations are discussed. The non-Euclidean geometric measure representation of the axis-aligned twodimensional Gaussian distribution in Richter (2011) ...

[PDF] Stochastic representations and a geometric ...

Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law Thomas Dietrich1, Steve Kalke1 and Wolf-Dieter Richter1 1Institute of Mathematics, University of Rostock, Rostock, Germany (Received: 13 November 2012

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Stochastic Representations And A Geometric Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law Thomas Dietrich, Steve Kalke and Wolf-Dieter Richter Institute of Mathematics, University of Rostock, Rostock, Germany (Received: 13 November 2012 Accepted in final form: 06 August 2013) Abstract

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In mathematics, stochastic geometry is the study of random spatial patterns. At the heart of the subject lies the study of random point patterns. This leads to the theory of spatial point processes, hence notions of Palm conditioning, which extend to the more abstract setting of random measures .

Stochastic geometry - Wikipedia

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Stochastic Representations And A Geometric Parametrization

A non Euclidean geometric measure representation for elliptically contoured distributions and a stochastic representation for corresponding random vectors are derived in a similar way as analogous representations were derived in Richter (2007 Richter , W.-D (2007).Generalized spherical and simplicial coordinates.

Geometric and Stochastic Representations for Elliptically ...

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Stochastic Representations And A Geometric Parametrization

The geometric approach leads to a very clear notion of minimality and to geometric conditions for observability, constructibility, minimality of spectral factors, etc., which provide economy of representation and which play important roles in many questions of stochastic systems theory. There is a fundamental representation of Markovian split-

A geometric approach to modeling and estimation of linear ...

Chilean Journal of Statistics Vol. xx, No. x, Month 20xx, 1(39 Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law Thomas Dietrich1, Ste

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as an open problem A theorem of Alpern (1978) gives a geometric representation of every primitive sto-chastic matrix A stochastic matrix- P is primitive if, for some positive integer k, every element of Pk is positive Geometric representations of random hypergraphs 3 Geometric representations of random hypergraphs11 (Jones et al 2005) A stochastic

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This book presents a treatise on the theory and modeling of second-order stationary processes, including an exposition on selected application areas that are important in the engineering and applied sciences. The foundational issues regarding stationary processes dealt with in the beginning of the book have a long history, starting in the 1940s with the work of Kolmogorov, Wiener, Cramér and his students, in particular Wold, and have since been refined and complemented by many others. Problems concerning the filtering and modeling of stationary random signals and systems have also been addressed and studied, fostered by the advent of modern digital computers, since the fundamental work of R.E. Kalman in the early 1960s. The book offers a unified and logically consistent view of the subject based on simple ideas from Hilbert space geometry and coordinate-free thinking. In this framework, the concepts of stochastic state space and state space modeling, based on the notion of the conditional independence of past and future flows of the relevant signals, are revealed to be fundamentally unifying ideas. The book, based on over 30 years of original research, represents a valuable contribution that will inform the fields of stochastic modeling, estimation, system identification, and time series analysis for decades to come. It also provides the mathematical tools needed to grasp and analyze the structures of algorithms in stochastic systems theory.

Statistical physics seeks to explain macroscopic properties of matter in terms of microscopic interactions. Of particular interest is the phenomenon of phase transition: the sudden changes in macroscopic properties as external conditions are varied. Two models in particular are of great interest to mathematicians, namely the Ising model of a magnet and the percolation model of a porous solid. These models in turn are part of the unifying framework of the random-cluster representation, a model for random graphs which was first studied by Fortuin and Kasteleyn in the 1970's. The random-cluster representation has proved extremely useful in proving important facts about the Ising model and similar models. In this work we study the corresponding graphical framework for two related models. The first model is the transverse field quantum Ising model, an extension of the original Ising model which was introduced by Lieb, Schultz and Mattis in the 1960's. The second model is the space-time percolation process, which is closely related to the contact model for the spread of disease. In Chapter 2 we define the appropriate 'space-time' random-cluster model and explore a range of useful probabilistic techniques for studying it. The space-time Potts model emerges as a natural generalization of the quantum Ising model. The basic properties of the phase transitions in these models are treated in this chapter, such as the fact that there is at most one unbounded fk-cluster, and the resulting lower bound on the critical value in Z. In Chapter 3 we develop an alternative graphical representation of the quantum Ising model, called the random-parity representation. This representation is based on the random-current representation of the classical Ising model, and allows us to study in much greater detail the phase transition and critical behaviour: A major aim of this chapter is to prove sharpness of the phase transition in the quantum Ising model - a central issue in the theory - and to establish bounds on some critical exponents. We address these issues by using the random-parity representation to establish certain differential inequalities, integration of which give the results. In Chapter 4 we explore some consequences and possible extensions of the results established in Chapters 2 and 3. For example, we determine the critical point for the quantum Ising model in Z and in 'star-like' geometries.

Originally published in 1981, The Geometry of Random Fields remains an important text for its coverage and exposition of the theory of both smooth and nonsmooth random fields; closed form expressions for the various geometric characteristics of the excursion sets of smooth, stationary, Gaussian random fields over N-dimensional rectangles; descriptions of the local behavior of random fields in the neighborhoods of high maxima; and a treatment of the Markov property for Gaussian fields. Audience: researchers in probability and statistics, with no prior knowledge of geometry required. Since the book was originally published it has become a standard reference in areas of physical oceanography, cosmology, and neuroimaging. It is written at a level accessible to nonspecialists, including advanced undergraduates and early graduate students.

Stochastic differential equations, and Hoermander form representations of diffusion operators, can determine a linear connection associated to the underlying (sub-)Riemannian structure. This is systematically described, together with its invariants, and then exploited to discuss qualitative properties of stochastic flows, and analysis on path spaces of compact manifolds with diffusion measures. This should be useful to stochastic analysts, especially those with interests in stochastic flows, infinite dimensional analysis, or geometric analysis, and also to researchers in sub-Riemannian geometry. A basic background in differential geometry is assumed, but the construction of the connections is very direct and itself gives an intuitive and concrete introduction. Knowledge of stochastic analysis is also assumed for later chapters.

Topics include matrix-geometric invariant vectors, buffer models, queues in a random environment and more.

Surface topography is, generally, composed of many length scales starting from its physical geometry, to its microscopic or atomic scales known by roughness. The spatial and geometrical evolution of the roughness topography of engineered surfaces avail comprehensive understanding, and interpretation of many physical and engineering problems such as friction, and wear mechanisms during the mechanical contact between adjoined surfaces. Obviously, the topography of rough surfaces is of random nature. It is composed of irregular hills/valleys being spatially correlated. The relation between their densities and their geometric properties are the fundamental topics that have been developed, in this research study, using the theory of random fields and their geometry.

This volume and Stochastic Processes, Physics and Geometry: New Interplays. I present state-of-the-art research currently unfolding at the interface between mathematics and physics. Included are select articles from the international conference held in Leipzig (Germany) in honor of Sergio Alberverio's sixtieth birthday. The theme of the conference, "Infinite Dimensional (Stochastic) Analysis and Quantum Physics", was chosen to reflect Alberverio's wide-ranging scientific interests. The articles in these books reflect that broad range of interests and provide a detailed overview highlighting the deep interplay among stochastic processes, mathematical physics, and geometry. The contributions are written by internationally recognized experts in the fields of stochastic analysis, linear and nonlinear (deterministic and stochastic) PDEs, infinite dimensional analysis, functional analysis, commutative and noncommutative probability theory, integrable systems, quantum and statistical mechanics, geometric quantization, and neural networks. Also included are applications in biology and other areas. Most of the contributions are high-level research papers. However, there are also some overviews on topics of general interest. The articles selected for publication in these volumes were specifically chosen to introduce readers to advanced topics, to emphasize interdisciplinary connections, and to stress future research directions. Volume I contains contributions from invited speakers; Volume II contains additional contributed papers.

The purpose of this volume is to give an up-to-date introduction to tensor valuations and their applications. Starting with classical results concerning scalar-valued valuations on the families of convex bodies and convex polytopes, it proceeds to the modern theory of tensor valuations. Product and Fourier-type transforms are introduced and various integral formulae are derived. New and well-known results are presented, together with generalizations in several directions, including extensions to the non-Euclidean setting and to non-convex sets. A variety of applications of tensor valuations to models in stochastic geometry, to local stereology and to imaging are also discussed.

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