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This textbook is a completely revised, updated, and expanded English edition of the important Analyse fonctionnelle (1983). In addition, it contains a wealth of problems and exercises (with solutions) to guide the reader. Uniquely, this book presents in a coherent, concise and unified way the main results from functional analysis together with the main results from the theory of partial differential equations (PDEs). Although there are many books on functional analysis and many on PDEs, this is the first to cover both of these closely connected topics. Since the French book was first published, it has been translated into Spanish, Italian, Japanese, Korean, Romanian, Greek and Chinese. The English edition makes a welcome addition to this list. John Walsh, one of the great masters of the subject, has written a superb book on probability. It covers at a leisurely pace all the important topics that students need to know, and provides excellent examples. I regret his book was not available when I taught such a course myself, a few years ago. --Ioannis Karatzas, Columbia University In this wonderful book, John Walsh presents a panoramic view of Probability Theory, starting from basic facts on mean, median and mode, continuing with an excellent account of Markov chains and martingales, and culminating with Brownian motion. Throughout, the author's personal style is apparent; he manages to combine rigor with an emphasis on the key ideas so the reader never loses sight of the forest by being surrounded by too many trees. As noted in the preface, ``To teach a course with pleasure, one should learn at the same time.'' Indeed, almost all instructors will learn something new from the book (e.g. the potential-theoretic proof of Skorokhod embedding) and at the same time, it is attractive and approachable for students. --Yuval Peres, Microsoft With many examples in each section that enhance the presentation, this book is a welcome addition to the collection of books that serve the needs of advanced undergraduate as well as first year graduate students. The pace is leisurely which makes it more attractive as a text. --Srinivasa Varadhan, Courant Institute, New York This book covers in a leisurely manner all the standard material that one would want in a full year probability course with a slant towards applications in financial analysis at the graduate or senior undergraduate honors level. It contains a fair amount of measure theory and real analysis built in but it introduces sigma-fields, measure theory, and expectation in an especially elementary and intuitive way. A large variety of examples and exercises in each chapter enrich the presentation in the text. This eagerly awaited textbook covers everything the graduate student in probability wants to know about Brownian motion, as well as the latest research in the area. Starting with the construction of Brownian motion, the book then proceeds to sample path properties like continuity and nowhere differentiability. Notions of fractal dimension are introduced early and are used throughout the book to describe fine properties of Brownian paths. The relation of Brownian motion and random walk is explored from several viewpoints, including a development of the theory of Brownian local times from random walk embeddings. Stochastic integration is introduced as a tool and an accessible treatment of the potential theory of Brownian motion clears the path for an extensive treatment of intersections of Brownian paths. An investigation of exceptional points on the Brownian path and an appendix on SLE processes, by Oded Schramm and Wendelin Werner, lead directly to recent research themes. Probability theory is nowadays applied in a huge variety of fields including physics, engineering, biology, economics and the social sciences. This book is a modern, lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme. It proves important results such as Kolmogorov's Strong Law of Large Numbers and the Three-Series Theorem by martingale techniques, and the Central Limit Theorem via the use of characteristic functions. A distinguishing feature is its determination to keep the probability flowing at a nice tempo. It achieves this by being selective rather than encyclopaedic, presenting only what is essential to understand the fundamentals; and it assumes certain key results from measure theory in the main text. These measure-theoretic results are proved in full in appendices, so that the book is completely self-contained. The book is written for students, not for researchers, and has evolved through several years of class testing. Exercises play a vital rôle. Interesting and challenging problems, some with hints, consolidate what has already been learnt, and provide motivation to discover more of the subject than can be covered in a single introduction. This classic introduction to probability theory for beginning graduate students covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications. Its philosophy is that the best way to learn probability is to see it in action, so there are 200 examples and 450 problems. The fourth edition begins with a short chapter on measure theory to orient readers new to the subject. Developed from celebrated Harvard statistics lectures, Introduction to Probability provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo (MCMC). Additional "While the energy sector is a primary target of efforts to arrest and reverse the growth of greenhouse gas emissions and lower the carbon footprint of development, it is also expected to be increasingly affected by unavoidable climate consequences from the damage already induced in the biosphere. Energy services and resources, as well as seasonal demand, will be increasingly affected by changing trends, increasing variability, greater extremes and large inter-annual variations in climate parameters in some regions. All evidence suggests that adaptation is not an optional add-on but an essential reckoning on par with other business risks. Existing energy infrastructure, new infrastructure and future planning need to consider emerging climate conditions and impacts on design, construction, operation, and maintenance. Integrated risk-based planning processes will be critical to address the climate change impacts and harmonize actions within and across sectors. Also, awareness, knowledge, and capacity impede mainstreaming of climate adaptation into the energy sector. However, the formal knowledge base is still nascent?information needs are complex and to a certain extent regionally and sector specific. This report provides an up-to-date compendium of what is known about weather variability and projected climate trends and their impacts on energy service provision and demand. It discusses emerging practices and tools for managing these impacts and integrating climate considerations into planning processes and operational practices in an environment of uncertainty. It focuses on energy sector adaptation, rather than mitigation which is not discussed in this report. This report draws largely on available scientific and peer-reviewed literature in the public domain and takes the perspective of the developing world to the extent possible." Penalising a process is to modify its distribution with a limiting procedure, thus defining a new process that differs from the original. This book presents a number of examples of such penalisations in the Brownian and Bessel processes framework. "...offer[s] a challenging exploration of problem solving mathematics and preparation for programs such as MATHCOUNTS and the American Mathematics Competition."--Back cover An Introduction to Stochastic Modeling provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful. Suitable for self study Use real examples and real data sets that will be familiar to the audience Introduction to the bootstrap is included – this is a modern method missing in many other books This classroom-tested textbook is an introduction to probability theory, with the right balance between mathematical precision, probabilistic intuition, and concrete applications. Introduction to Probability covers the material precisely, while avoiding excessive technical details. After introducing the basic vocabulary of randomness, including events, probabilities, and random variables, the text offers the reader a first glimpse of the major theorems of the subject: the law of large numbers and the central limit theorem. The important probability distributions are introduced organically as they arise from applications. The discrete and continuous sides of probability are treated together to emphasize their similarities. Intended for students with a calculus background, the text teaches not only the nuts and bolts of probability theory and how to solve specific problems, but also why the methods of solution work. The purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes. There is particular focus on the theory of random combinatorial structures such as partitions, permutations, trees, forests, and mappings, and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes. Solving nonlinear equations in Banach spaces (real or complex nonlinear equations, nonlinear systems, and nonlinear matrix equations, among others), is a non-trivial task that involves many areas of science and technology. Usually the solution is not directly affordable and require an approach using iterative algorithms. This Special Issue focuses mainly on the design, analysis of convergence, and stability of new schemes for solving nonlinear problems and their application to practical problems. Included papers study the following topics: Methods for finding simple or multiple roots either with or without derivatives, iterative methods for approximating different generalized inverses, real or complex dynamics associated to the rational functions resulting from the application of an iterative method on a polynomial. Additionally, the analysis of the convergence has been carried out by means of different sufficient conditions assuring the local, semilocal, or global convergence. This Special issue has allowed us to present the latest research results in the area of iterative processes for solving nonlinear equations as well as systems and matrix equations. In addition to the theoretical papers, several manuscripts on signal processing, nonlinear integral equations, or partial differential equations, reveal the connection between iterative methods and other branches of science and engineering. The purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes. There is particular focus on the theory of random combinatorial structures such as partitions, permutations, trees, forests, and mappings, and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes. Random trees and tree-valued stochastic processes are of particular importance in many fields. Using the framework of abstract "tree-like" metric spaces and ideas from metric geometry, Evans and his collaborators have recently pioneered an approach to studying the asymptotic behavior of such objects when the number of vertices goes to infinity. This publication surveys the relevant mathematical background and present some selected applications of the theory. This text is designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a thorough treatment of ideas and techniques necessary for a firm understanding of the subject. This book constitutes the refereed proceedings of the International Conference on Intelligent Computer Mathematics, CICM 2015, held in Washington, DC, USA, in July 2015. The 16 full papers and 9 short papers presented together with two invited talks plus one abstract were carefully reviewed and selected from a total of 43 submissions. The papers are organized in topical sections following the tracks of the conference: Invited Talks; Calculemus; Digital Mathematics Libraries; Mathematical Knowledge Management; Projects and Surveys; Systems and Data. This book describes the expansion of the land-based paleomagnetic case for drifting continents and recounts the golden age of marine geoscience. Preface to the Instructor This is a text for a one-quarter or one-semester course in probability, aimed at stu dents who have done a year of calculus. The book is organized so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus. Later chapters develop these ideas further using calculus tools. The book contains more than the usual number of examples worked out in detail. It is not possible to go through all these examples in class. Rather, I suggest that you deal quickly with the main points of theory, then spend class time on problems from the exercises, or your own favorite problems. The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory. The more they see this happen in class, and the more they do it themselves in exercises, the better. The style of the text is deliberately informal. My experience is that students learn more from intuitive explanations, diagrams, and examples than they do from theo rems and proofs. So the emphasis is on problem solving rather than theory. This clear and lively introduction to probability theory concentrates on the results that are the most useful for applications, including combinatorial probability and Markov chains. Concise and focused, it is designed for a one-semester introductory course in probability for students who have some familiarity with basic calculus. Reflecting the author's philosophy that the best way to learn probability is to see it in action, there are more than 350 problems and 200 examples. The examples contain all the old standards such as the birthday problem and Monty Hall, but also include a number of applications not found in other books, from areas as broad ranging as genetics, sports, finance, and inventory management. Stochastic Integrals discusses one area of diffusion processes: the differential and integral calculus based upon the Brownian motion. The book reviews Gaussian families, construction of the Brownian motion, the simplest properties of the Brownian motion, Martingale inequality, and the law of the iterated logarithm. It also discusses the definition of the stochastic integral by Wiener and by Ito, the simplest properties of the stochastic integral according to Ito, and the solution of the simplest stochastic differential equation. The book explains diffusion, Lamperti's method, forward equation, Feller's test for the explosions, Cameron-Martin's formula, the Brownian local time, and the solution of $dx=e(x)\, db + f(x)\, dt$ for coefficients with bounded slope. It also tackles Weyl's lemma, diffusions on a manifold, Hasminski's test for explosions, covering Brownian motions, Brownian motions on a Lie group, and Brownian motion of symmetric matrices. The book gives as example of a diffusion on a manifold with boundary the Brownian motion with oblique reflection on the closed unit disk of R squared. The text is suitable for economists, scientists, or researchers involved in probabilistic models and applied mathematics. Class-tested and coherent, this textbook teaches classical and web information retrieval, including web search and the related areas of text classification and text clustering from basic concepts. It gives an up-to-date treatment of all aspects of the design and implementation of systems for gathering, indexing, and searching documents; methods for evaluating systems; and an introduction to the use of machine learning methods on text collections. All the important ideas are explained using examples and figures, making it perfect for introductory courses in information retrieval for advanced undergraduates and graduate students in computer science. Based on feedback from extensive classroom experience, the book has been carefully structured in order to make teaching more natural and effective. Slides and additional exercises (with solutions for lecturers) are also available through the book's supporting website to help course instructors prepare their lectures. This book is for all people who are forced to use UNIX. It is a humorous book--pure entertainment--that maintains that UNIX is a computer virus with a user interface. It features letters from the thousands posted on the Internet's "UNIX-Haters" mailing list. It is not a computer handbook, tutorial, or reference. It is a self-help book that will let readers know they are not alone. This is a text for a one-quarter or one-semester course in probability, aimed at students who have done a year of calculus. The book is organised so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus. Later chapters develop these ideas further using calculus tools. The book contains more than the usual number of examples worked out in detail. The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory. The more they see this happen in class, and the more they do it themselves in exercises, the better. The style of the text is deliberately informal. My experience is that students learn more from intuitive explanations, diagrams, and examples than they do from theorems and proofs. So the emphasis is on problem solving rather than theory. Provides hope for real-world solutions to life-threatening problems such as global poverty, environmental destruction, and terrorism. Structure and Interpretation of Computer Programs has had a dramatic impact on computer science curricula over the past decade. This long-awaited revision contains changes throughout the text. There are new implementations of most of the major programming systems in the book, including the interpreters and compilers, and the authors have incorporated many small changes that reflect their experience teaching the course at MIT since the first edition was published. A new theme has been introduced that emphasizes the central role played by different approaches to dealing with time in computational models: objects with state, concurrent programming, functional programming and lazy evaluation, and nondeterministic programming. There are new example sections on higher-order procedures in graphics and on applications of stream processing in numerical programming, and many new exercises. In addition, all the programs have been reworked to run in any Scheme implementation that adheres to the IEEE standard. The first complete overview of evolutionary computing, the collective name for a range of problem-solving techniques based on principles of biological evolution, such as natural selection and genetic inheritance. The text is aimed directly at lecturers and graduate and undergraduate students. It is also meant for those who wish to apply evolutionary computing to a particular problem or within a given application area. The book contains quick-reference information on the current state-of-the-art in a wide range of related topics, so it is of interest not just to evolutionary computing specialists but to researchers working in other fields.