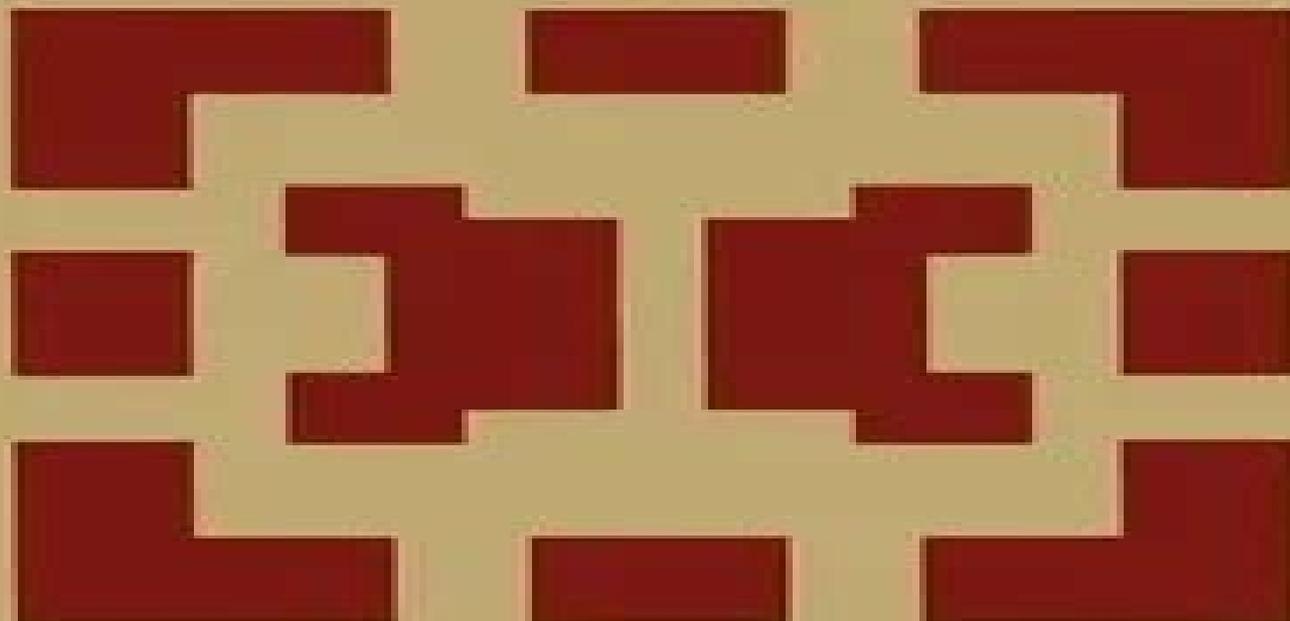


Mathematics and Its Applications / 9

Peter M. Alberti and
Armin Uhlmann

Stochasticity and Partial Order

Doubly Stochastic Maps and Unitary Mixing



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Stochasticity And Partial Order

Martin L. Puterman



Stochasticity And Partial Order:

Stochasticity and Partial Order P.M. Alberti,A. Uhlmann,1982-06-30 **Stochasticity and partial order** Peter M. Alberti,Armin Uhlmann,1981 *Stochastic Orders and Decision Under Risk* Karl C. Mosler,1991 *Stochastic Orders and Applications* Karl Mosler,Marco Scarsini,2012-12-06

A bibliography on stochastic orderings Was there a real need for it In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative The reason we think that this bibliography might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references Of course it would be very unfair to blame an economist say for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for instance of the problem of comparing two gambles in order to decide which one is more favorable

Analytical and Stochastic Modeling Techniques and Applications Khalid Al-Begain,Dieter Fiems,Gábor Horváth,2009-06-09 This book constitutes the refereed proceedings of the 16th International Conference on Analytical and Stochastic Modeling Techniques and Applications ASMTA 2009 held in Madrid Spain in June 2009 in conjunction with ECMS 2009 the 23rd European Conference on Modeling and Simulation The 27 revised full papers presented were carefully reviewed and selected from 55 submissions The papers are organized in topical sections on telecommunication networks wireless simulation queueing systems queueing model checking performance reliability analysis of various systems

Deterministic and Stochastic Scheduling M.A. Dempster,2012-12-06 This volume contains the proceedings of an Advanced Study and Research Institute on Theoretical Approaches to Scheduling Problems The Institute was held in Durham England from July 6 to July 17 1981 It was attended by 91 participants from fifteen different countries The format of the Institute was somewhat unusual The first eight of the ten available days were devoted to an Advanced Study Institute with lectures on the state of the art with respect to deterministic and stochastic scheduling models and on the interface between these two approaches The last two days were occupied by an Advanced Research Institute where recent results and promising directions for future research especially in the interface area were discussed Altogether 37 lectures were delivered by 24 lecturers They have all contributed to these proceedings the first part of which deals with the Advanced Study Institute and the second part of which covers the Advanced Research Institute Each part is preceded by an introduction written by the editors While confessing to a natural bias as organizers we believe that the Institute has been a

rewarding and enjoyable event for everyone concerned We are very grateful to all those who have contributed to its realization

Partial Order Concepts in Applied Sciences Marco Fattore, Rainer Bruggemann, 2016-12-22 This book illustrates recent advances in applications of partial order theory and Hasse diagram techniques to data analysis mainly in the socio economic and environmental sciences For years partial order theory has been considered a fundamental branch of mathematics of only theoretical interest In recent years its effectiveness as a tool for data analysis is increasingly being realized and many applications of partially ordered sets to real problems in statistics and applied sciences have appeared Main examples pertain to the analysis of complex and multidimensional systems of ordinal data and to problems of multi criteria decision making so relevant in social and environmental sciences Partial Order Concepts in Applied Sciences presents new theoretical and methodological developments in partial order for data analysis together with a wide range of applications to different topics multidimensional poverty economic development inequality measurement ecology and pollution and biology to mention a few The book is of interest for applied mathematicians statisticians social scientists environmental scientists and all those aiming at keeping pace with innovation in this interesting growing and promising research field

Stochastic Ordering and Dependence in Applied Probability R. Szekli, 1995-01-24 This book presents an introductory course in stochastic orderings and dependence and their applications to queues and networks of queues Readers are assumed to have a firm grounding in Lebesgue measure conditional expectation and martingales Chapter 1 presents a collection of one dimensional orderings with applications to the theory of queues Chapter 2 extends these concepts to stochastic orderings in many dimensional spaces and functional spaces Then results are given on stochastic ordering of networks replacement policies and single server queues associated with Markov renewal processes Finally Chapter 3 is devoted to dependence and the relations between dependence and orderings and it includes applications to queueing networks and point processes

Markov Decision Processes Martin L. Puterman, 2014-08-28 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists This text is unique in bringing together so many results hitherto found only in part in other texts and papers The text is fairly self contained inclusive of some basic mathematical results needed and provides a rich diet of examples applications and exercises The bibliographical material at the end of each chapter is excellent not only from a historical perspective but because it is valuable for researchers in acquiring a good perspective of the MDP research potential Zentralblatt für Mathematik it is of great value to advanced level students researchers and professional practitioners of this field to have now a complete volume with more than 600 pages devoted to this topic Markov Decision Processes Discrete Stochastic Dynamic Programming represents an up to date unified and rigorous treatment of theoretical and computational aspects of discrete

time Markov decision processes *Journal of the American Statistical Association* Almost Sure Ordering of Some Continuous Time Stochastic Processes with Applications Bhanu G Bhaskaran,1985 **Stochastic Equilibrium Problems in Economics and Game Theory** I. V. Evstigneev,2002 *Stochastic Orders and Their Applications* Moshe Shaked,J. George Shanthikumar,1994 Stochastic orders and inequalities are being used at an accelerated rate in many diverse areas of probability and statistics This book provides the first unified systematic and accessible treatment of stochastic orders addressing the growing importance of these orders with the presentation of numerous results that illustrate their usefulness and applicability Ten insightful chapters emphasize the applications by specialists in probability and statistics economics operations research and reliability theory Applications include multivariate variability epidemics comparisons of risk and risk aversion scheduling and systems reliability theory Stochastic Partial Differential Equations in Infinite Dimensional Spaces Michel Métivier,1988-10 While this book was being printed the news of Michel Métivier's premature death arrived at the Scuola Normale Superiore The present book originated from a series of lectures Michel Métivier held at the Scuola Normale during the years 1986 and 1987 The subject of these lectures was the analysis of weak solutions to stochastic partial equations a topic that requires a deep knowledge of nonlinear functional analysis and probability A vast literature involving a number of applications to various scientific fields is devoted to this problem and many different approaches have been developed In his lectures Métivier gave a new treatment of the subject which unifies the theory and provides several new results The power of his new approach has not yet been fully exploited and would certainly have led him to further interesting developments For this reason besides the invaluable enthusiasm in life he was able to communicate to everybody his recent premature departure is even more painful *Nonparametric Maximum Likelihood Estimation of Survival Functions with a General Stochastic Ordering and Its Dual* Richard L. Dykstra,Carol J. Feltz,1988 Lectures in Elementary Probability Theory and Stochastic Processes Jean-Claude Falmagne,2002 Designed for undergraduate mathematics students or graduate students in the sciences This book can be used in a prerequisite course for Statistics for math majors or Mathematical Modeling The first eighteen chapters could be used in a one quarter course and the entire text is suitable for a one semester course **Stochastic Models in Operations Research: Stochastic optimization** Daniel P. Heyman,1982 *Stochastic Automata* Ernst-Erich Doberkat,1981 Provides a general mathematical framework for the analytical aspects of stochastic automata Shows that under certain topological conditions non deterministic automata are generated which in some cases are produced by stochastic automata **Stochastic Processes Applied to Physics and Other Related Fields** Bernardo Gómez,1983 Current Index to Statistics, Applications, Methods and Theory ,1995 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields Contributions to the Theory and Applications of Stochastic Convexity Ludolf Erwin Meester,1990

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