

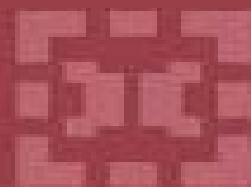
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Anatoly Swishchuk

Random Evolutions  
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**Dmitrii Silvestrov**



## **Random Evolutions And Their Applications New Trends:**

**Random Evolutions and their Applications** Anatoly Swishchuk, 2000-05-31 This book is devoted to new trends in random evolution and their applications to the stochastic evolutionary system. It contains new developments such as an analogue of Dynkin's formula, boundary value problems, stability and control of random evolutions, stochastic evolutionary equations and driven martingale measures. In addition, it treats statistics of random evolutions, processes, statistics of financial stochastic models and stochastic stability and control of financial markets. Audience: This volume will be of interest to research and applied mathematicians working in the fields of applied probability, stochastic processes and random evolutions as well as experts in statistics, finance and insurance.

**Discrete-Time Semi-Markov Random Evolutions and Their Applications** Nikolaos Limnios, Anatoliy Swishchuk, 2023-07-24 This book extends the theory and applications of random evolutions to semi-Markov random media in discrete time, essentially focusing on semi-Markov chains as switching or driving processes. After giving the definitions of discrete-time semi-Markov chains and random evolutions, it presents the asymptotic theory in a functional setting, including weak convergence results in the series scheme and their extensions in some additional directions, including reduced random media controlled processes and optimal stopping. Finally, applications of discrete-time semi-Markov random evolutions in epidemiology and financial mathematics are discussed. This book will be of interest to researchers and graduate students in applied mathematics and statistics and other disciplines, including engineering, epidemiology, finance and economics, who are concerned with stochastic models of systems.

**Random Evolutions and Their Applications** Anatoly Swishchuk, 2014-01-15 *Econometrics of Qualitative Dependent Variables* Christian Gourieroux, 2000-10-09 This text introduces students progressively to various aspects of qualitative models and assumes a knowledge of basic principles of statistics and econometrics. After the introduction, Chapters 2 through 6 present models with endogenous qualitative variables, examining dichotomous models, model specification, estimation methods, descriptive usage and qualitative panel data. The final two chapters describe models that explain variables assumed by discrete or continuous positive variables.

**Modeling and Inverse Problems in the Presence of Uncertainty** H. T. Banks, Shuhua Hu, W. Clayton Thompson, 2014-04-01 *Modeling and Inverse Problems in the Presence of Uncertainty* collects recent research, including the authors' own substantial projects on uncertainty propagation and quantification. It covers two sources of uncertainty where uncertainty is present primarily due to measurement errors and where uncertainty is present due to the modeling formulation.

**Coupling and Ergodic Theorems for Semi-Markov-Type Processes I** Dmitrii Silvestrov, 2025-10-26 Ergodic theorems are a cornerstone of the theory of stochastic processes and their applications. This volume delves into ergodic theorems with explicit power and exponential upper bounds for convergence rates, focusing on Markov chains, renewal processes and regenerative processes. The book offers a powerful and constructive probabilistic framework by employing the elegant coupling method in conjunction with test functions. Theoretical findings are illustrated

with applications to perturbed stochastic networks alternating Markov processes risk processes quasi stationary distributions and the renewal theorem all of which feature explicit convergence rate bounds Many results presented here are groundbreaking appearing in publication for the first time This is the first volume of a two volume monograph dedicated to ergodic theorems While this volume centers on Markovian and regenerative models the second volume extends the scope to semi Markov processes and multi alternating regenerative processes with semi Markov modulation Designed with researchers and advanced students in mind the content is thoughtfully structured by complexity making it suitable for self study or as a resource for upper level coursework Each chapter is self contained and complemented by a comprehensive bibliography ensuring its value as a long lasting reference An essential resource for theoretical and applied research this book significantly contributes to the field of stochastic processes and will remain a key reference for years to come

*Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities* Anatoli? Vital?evich Svishchuk, 2013 *Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities* is devoted to the modeling and pricing of various kinds of swaps such as those for variance volatility covariance correlation for financial and energy markets with different stochastic volatilities which include CIR process regime switching delayed mean reverting multi factor fractional Levy based semi Markov and COGARCH 1 1 One of the main methods used in this book is change of time method The book outlines how the change of time method works for different kinds of models and problems arising in financial and energy markets and the associated problems in modeling and pricing of a variety of swaps The book also contains a study of a new model the delayed Heston model which improves the volatility surface fitting as compared with the classical Heston model The author calculates variance and volatility swaps for this model and provides hedging techniques The book considers content on the pricing of variance and volatility swaps and option pricing formula for mean reverting models in energy markets Some topics such as forward and futures in energy markets priced by multi factor Levy models and generalization of Black 76 formula with Markov modulated volatility are part of the book as well and it includes many numerical examples such as S P60 Canada Index S P500 Index and AECO Natural Gas Index

**Encyclopedia of Financial Models, Volume III** Frank J. Fabozzi, 2012-09-12 Volume 3 of the Encyclopedia of Financial Models The need for serious coverage of financial modeling has never been greater especially with the size diversity and efficiency of modern capital markets With this in mind the Encyclopedia of Financial Models has been created to help a broad spectrum of individuals ranging from finance professionals to academics and students understand financial modeling and make use of the various models currently available Incorporating timely research and in depth analysis Volume 3 of the Encyclopedia of Financial Models covers both established and cutting edge models and discusses their real world applications Edited by Frank Fabozzi this volume includes contributions from global financial experts as well as academics with extensive consulting experience in this field Organized alphabetically by category this reliable resource consists of forty four informative entries and provides

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*Current Index to Statistics, Applications, Methods and Theory*,1998 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **The Cumulative Book Index**,1998 A world list of books in the English language *Style, Function, Transmission* Michael John O'Brien,R. Lee Lyman,2003 Darwin's theory of evolutionary descent with modification rests in part on the notion that there is heritable continuity affected by transmission between ancestor and descendant It is precisely this continuity that allows one to trace phylogenetic histories between fossil taxa of various ages and recent taxa Darwin was clear that were an analyst to attempt such tracings then the anatomical characters of choice are those least influenced by natural selection or what are today referred to as adaptively neutral traits The transmission of these traits is influenced solely by such mechanisms as drift and not by natural selection The application of Darwin's theory to archaeological phenomena requires that the theory be retooled to accommodate artifacts One aspect that has undergone this retooling concerns cultural transmission the mechanism that affects heritable continuity between cultural phenomena Archaeologists have long traced what is readily interpreted as heritable continuity between artifacts but the theory underpinning their tracings is seldom explicit Thus what have been referred to as artifacts styles underpin such tracings because styles are adaptively neutral Other traits are referred to as functional In their introduction to *Style Function Transmission* Michael O'Brien and R Lee Lyman outline in detail the interrelations of a theory of cultural descent with modification and the concepts of drift style and function The chapters in the volume specifically address the issues of selection and drift and their relation to style and function In non polemic presentations contributors specify empirical implications of aspects of cultural transmission for evolutionary lineages of artifacts and then present archaeological data for those implications **New Technical Books** New York Public Library,1992 **Books In Print 2004-2005** Ed Bowker Staff,Staff Bowker, Ed,2004 *Amstat News* American Statistical Association,2001 **Semigroups of Linear Operators and Applications** Jerome A. Goldstein,1985 A comprehensive account of the main theoretical aspects of linear semigroups with examples and exercises included Population System Control Jian Song,Jingyuan Yu,1988 Treating population growth

as a dynamic process this book considers quantitative studies of population in the framework of cybernetics and describes some rules and characteristics of the population systems under control functions population policy thus establishing a scientific basis for population control and family planning Particular features of this book are the combination of qualitative with quantitative studies the combination of natural and social sciences and the combination of theory with practice Differing from the demographic approach this book uses the methods of systems science to study social systems thereby putting forward a number of new concepts and theories such as population system control model population stability theory and population system optimal control The book illustrates how the systems framework systems methodology and systems theory represent a powerful scientific approach to some practical problems The reader may also find here some new results reached by applying such methods to the study of population problems The book in fact contains many new research findings that have not been published previously The first author is Chairman of the State Science and Technology Commission of the People s Republic of China as well as Professor at Qinghua University Prof Song received the Albert Einstein Award from the International Association for Mathematical Modelling in August 1987 The second author is Deputy Director of the Beijing Institute of Information and Control The book will be of great interest to population theorists and systems scientists in particular as an account of work being done currently in China in this field Brinkman's Cumulatieve catalogus van boeken de in Nederland en vlaanderen zijn uitgegeven of herdrukte ,2000

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