Siegfried Graf   Harald Luschgy

Foundations of Quantization for Probability Distributions

Foundations Of Quantization For Probability Distributions Lecture Notes In Mathematics

Tanmoy Som,Debdas Ghosh,Oscar Castillo,Adrian Petrusel,Dayaram Sahu

Foundations Of Quantization For Probability Distributions Lecture Notes In Mathematics:

Foundations of Quantization for Probability Distributions Siegfried Graf,Harald Luschgy,2007-05-06 Due to the rapidly increasing need for methods of data compression quantization has become a flourishing field in signal and image processing and information theory The same techniques are also used in statistics cluster analysis pattern recognition and operations research optimal location of service centers The book gives the first mathematically rigorous account of the fundamental theory underlying these applications The emphasis is on the asymptotics of quantization errors for absolutely continuous and special classes of singular probabilities surface measures self similar measures presenting some new results for the first time Written for researchers and graduate students in probability theory the monograph is of potential interest to all people working in the disciplines mentioned above   Séminaire de Probabilités XLIII Catherine Donati Martin,Antoine Lejay,Alain Rouault,2010-10-28 This is a new volume of the S minaire de Probabilit s which is now in its 43rd year Following the tradition this volume contains about 20 original research and survey articles on topics related to stochastic analysis It contains an advanced course of J Picard on the representation formulae for fractional Brownian motion The regular chapters cover a wide range of themes such as stochastic calculus and stochastic differential equations stochastic differential geometry filtrations analysis on Wiener space random matrices and free probability as well as mathematical finance Some of the contributions were presented at the Journ es de Probabilit s held in Poitiers in June 2009   Lectures on Gaussian Processes Mikhail Lifshits,2012-01-11 Gaussian processes can be viewed as a far reaching infinite dimensional extension of classical normal random variables Their theory presents a powerful range of tools for probabilistic modelling in various academic and technical domains such as Statistics Forecasting Finance Information Transmission Machine Learning to mention just a few The objective of these Briefs is to present a quick and condensed treatment of the core theory that a reader must understand in order to make his own independent contributions The primary intended readership are PhD Masters students and researchers working in pure or applied mathematics The first chapters introduce essentials of the classical theory of Gaussian processes and measures with the core notions of reproducing kernel integral representation isoperimetric property large deviation principle The brevity being a priority for teaching and learning purposes certain technical details and proofs are omitted The later chapters touch important recent issues not sufficiently reflected in the literature such as small deviations expansions and quantization of processes In university teaching one can build a one semester advanced course upon these Briefs   **Fractal Geometry and Stochastics V** Christoph Bandt,Kenneth Falconer,Martina Zähle,2015-07-08 This book collects significant contributions from the fifth conference on Fractal Geometry and Stochastics held in Tabarz Germany in March 2014 The book is divided into five topical sections geometric measure theory self similar fractals and recurrent structures analysis and algebra on fractals multifractal theory and random constructions Each part starts with a state of the art survey followed by papers covering a specific aspect of the topic The authors are leading world experts and

present their topics comprehensibly and attractively Both newcomers and specialists in the field will benefit from this book

  Marginal and Functional Quantization of Stochastic Processes Harald Luschgy,Gilles Pagès,2023-12-06 Vector Quantization a pioneering discretization method based on nearest neighbor search emerged in the 1950s primarily in signal processing electrical engineering and information theory Later in the 1960s it evolved into an automatic classification technique for generating prototypes of extensive datasets In modern terms it can be recognized as a seminal contribution to unsupervised learning through the k means clustering algorithm in data science In contrast Functional Quantization a more recent area of study dating back to the early 2000s focuses on the quantization of continuous time stochastic processes viewed as random vectors in Banach function spaces This book distinguishes itself by delving into the quantization of random vectors with values in a Banach space a unique feature of its content Its main objectives are twofold first to offer a comprehensive and cohesive overview of the latest developments as well as several new results in optimal quantization theory spanning both finite and infinite dimensions building upon the advancements detailed in Graf and Luschgy s Lecture Notes volume Secondly it serves to demonstrate how optimal quantization can be employed as a space discretization method within probability theory and numerical probability particularly in fields like quantitative finance The main applications to numerical probability are the controlled approximation of regular and conditional expectations by quantization based cubature formulas with applications to time space discretization of Markov processes typically Brownian diffusions by quantization trees While primarily catering to mathematicians specializing in probability theory and numerical probability this monograph also holds relevance for data scientists electrical engineers involved in data transmission and professionals in economics and logistics who are intrigued by optimal allocation problems **Séminaire de Probabilités XLIX** Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2018-08-07 This 49th volume offers a good sample of the main streams of current research on probability and stochastic processes in particular those active in France This includes articles on latest developments on diffusion processes large deviations martingale theory quasi stationary distribution random matrices and many more All the contributions come from spontaneous submissions and their diversity illustrates the good health of this branch of mathematics The featured contributors are E Boissard F Bouguet J Brossard M Capitaine P Cattiaux N Champagnat K Abdoulaye Coulibaly Pasquier H Elad Altman A Guillin P Kratz A Lejay C Leuridan P McGill L Miclo G Pag s E Pardoux P Petit B Rajeev L Serlet H Tsukada D Villeomannais and B Wilbertz From Particle Systems to Partial Differential Equations Patrícia Gonçalves,Ana Jacinta Soares,2018-12-29 This book presents the proceedings of the international conference Particle Systems and Partial Differential Equations V which was held at the University of Minho Braga Portugal from the 28th to 30th November 2016 It includes papers on mathematical problems motivated by various applications in physics engineering economics chemistry and biology The purpose of the conference was to bring together prominent researchers working in the fields of particle systems and partial differential equations providing a venue for them

to present their latest findings and discuss their areas of expertise Further it was intended to introduce a vast and varied public including young researchers to the subject of interacting particle systems its underlying motivation and its relation to partial differential equations The book appeals to probabilists analysts and also to mathematicians in general whose work focuses on topics in mathematical physics stochastic processes and differential equations as well as to physicists working in the area of statistical mechanics and kinetic theory **Handbook of Computational and Numerical Methods in Finance** Svetlozar T. Rachev,2011-06-28 Numerical Methods in Finance have recently emerged as a new discipline at the intersection of probability theory finance and numerical analysis They bridge the gap between financial theory and computational practice and provide solutions to problems where analytical methods are often non applicable Numerical methods are more and more used in several topics of financial analy sis computation of complex derivatives market credit and operational risk assess ment asset liability management optimal portfolio theory financial econometrics and others Although numerical methods in finance have been studied intensively in recent years many theoretical and practical financial aspects have yet to be explored This volume presents current research focusing on various numerical methods in finance The contributions cover methodological issues Genetic Algorithms Neural Net works Monte Carlo methods Finite Difference Methods Stochastic Portfolio Opti mization as well as the application of other numerical methods in finance and risk management As editor I am grateful to the contributors for their fruitful collaboration I would particularly like to thankStefan Trueck and Carlo Marinelli for the excellent editorial assistance received over the progress of this project Thomas Plum did a splendid word processingjob in preparing the manuscript lowe much to George Anastassiou ConsultantEditor Birkhauser and Ann Kostant Executive Editor Mathematics and Physics Birkhauser for their help and encouragement Mathematical Modelling and Numerical Methods in Finance Alain Bensoussan,Qiang Zhang,2009-06-16 Mathematical finance is a prolific scientific domain in which there exists a particular characteristic of developing both advanced theories and practical techniques simultaneously Mathematical Modelling and Numerical Methods in Finance addresses the three most important aspects in the field mathematical models computational methods and applications and provides a solid overview of major new ideas and results in the three domains Coverage of all aspects of quantitative finance including models computational methods and applications Provides an overview of new ideas and results Contributors are leaders of the field Stochastic Analysis for Poisson Point Processes Giovanni Peccati,Matthias Reitzner,2016-07-07 Stochastic geometry is the branch of mathematics that studies geometric structures associated with random configurations such as random graphs tilings and mosaics Due to its close ties with stereology and spatial statistics the results in this area are relevant for a large number of important applications e g to the mathematical modeling and statistical analysis of telecommunication networks geostatistics and image analysis In recent years due mainly to the impetus of the authors and their collaborators a powerful connection has been established between stochastic geometry and the Malliavin calculus of variations which is a collection of

probabilistic techniques based on the properties of infinite dimensional differential operators This has led in particular to the discovery of a large number of new quantitative limit theorems for high dimensional geometric objects This unique book presents an organic collection of authoritative surveys written by the principal actors in this rapidly evolving field offering a rigorous yet lively presentation of its many facets **Representative Points of Statistical Distributions** Kai-Tai Fang,Huajun Ye,Yongdao Zhou,2025-06-12 Statistical simulation has become a cornerstone in statistical research and applications The aim of Representative Points of Statistical Distributions Applications in Statistical Inference is to present a comprehensive exploration of various methods for statistical simulation and resampling focusing on consistency and efficiency It covers a range of representative points RPs Monte Carlo MC RPs quasi Monte Carlo QMC RPs and mean square error MSE RPs and their applications and includes a collection of recent developments in the field It also explores other types of representative points and the corresponding approximate distributions and delves into the realm of statistical simulation by exploring the limitations of traditional MC methods and the innovations brought about by the bootstrap method In addition the text introduces other kinds of representative points and the corresponding approximate distributions such as QMC and MSE methods Features Comprehensive exploration of statistical simulation methods provides a deep dive into MC methods and bootstrap methods and introduces other kinds of RPs and the corresponding approximate distributions such as QMC and MSE methods Emphasis on consistency and efficiency highlights the advantages of these methods in terms of consistency and efficiency addressing the slow convergence rate of classical statistical simulation Collection of recent developments brings together the latest advancements in the field of statistical simulation keeping readers up to date with the most current research Practical applications includes numerous practical applications of various types of RPs MC RPs QMC RPs and MSE RPs in statistical inference and simulation Educational resource can serve as a textbook for postgraduate students a reference book for undergraduate students and a valuable resource for professionals in various fields The book serves as a valuable resource for postgraduate students researchers and practitioners in statistics mathematics and other quantitative fields   Applied Analysis, Optimization and Soft Computing Tanmoy Som,Debdas Ghosh,Oscar Castillo,Adrian Petrusel,Dayaram Sahu,2023-06-10 This book contains select contributions presented at the International Conference on Nonlinear Applied Analysis and Optimization ICNAAO 2021 held at the Department of Mathematics Sciences Indian Institute of Technology BHU Varanasi India from 21 23 December 2021 The book discusses topics in the areas of nonlinear analysis fixed point theory dynamical systems optimization fractals applications to differential integral equations signal and image processing and soft computing and exposes the young talents with the newer dimensions in these areas with their practical approaches and to tackle the real life problems in engineering medical and social sciences Scientists from the U S A Austria France Mexico Romania and India have contributed their research All the submissions are peer reviewed by experts in their fields   Frontiers of Fractal Analysis Santo Banerjee,A. Gowrisankar,2022-07-07 The history of describing natural objects

using geometry is as old as the advent of science itself in which traditional shapes are the basis of our intuitive understanding of geometry However nature is not restricted to such Euclidean objects which are only characterized typically by integer dimensions Hence the conventional geometric approach cannot meet the requirements of solving or analysing nonlinear problems which are related with natural phenomena therefore the fractal theory has been born which aims to understand complexity and provide an innovative way to recognize irregularity and complex systems Although the concepts of fractal geometry have found wide applications in many forefront areas of science engineering and societal issues they also have interesting implications of a more practical nature for the older classical areas of science Since its discovery there has been a surge of research activities in using this powerful concept in almost every branch of scientific disciplines to gain deep insights into many unresolved problems This book includes eight chapters which focus on gathering cutting edge research and proposing application of fractals features in both traditional scientific disciplines and in applied fields <u>Handbook of Variational Methods for Nonlinear Geometric Data</u> Philipp Grohs,Martin Holler,Andreas Weinmann,2020-04-03 This book covers different current research directions in the context of variational methods for non linear geometric data Each chapter is authored by leading experts in the respective discipline and provides an introduction an overview and a description of the current state of the art Non linear geometric data arises in various applications in science and engineering Examples of nonlinear data spaces are diverse and include for instance nonlinear spaces of matrices spaces of curves shapes as well as manifolds of probability measures Applications can be found in biology medicine product engineering geography and computer vision for instance Variational methods on the other hand have evolved to being amongst the most powerful tools for applied mathematics They involve techniques from various branches of mathematics such as statistics modeling optimization numerical mathematics and analysis The vast majority of research on variational methods however is focused on data in linear spaces Variational methods for non linear data is currently an emerging research topic As a result and since such methods involve various branches of mathematics there is a plethora of different recent approaches dealing with different aspects of variational methods for nonlinear geometric data Research results are rather scattered and appear in journals of different mathematical communities The main purpose of the book is to account for that by providing for the first time a comprehensive collection of different research directions and existing approaches in this context It is organized in a way that leading researchers from the different fields provide an introductory overview of recent research directions in their respective discipline As such the book is a unique reference work for both newcomers in the field of variational methods for non linear geometric data as well as for established experts that aim at to exploit new research directions or collaborations Chapter 9 of this book is available open access under a CC BY 4 0 license at link springer com *Classification, Clustering, and Data Analysis* Krzystof Jajuga,Andrzej Sokolowski,Hans-Hermann Bock,2012-12-06 The present volume contains a selection of papers presented at the Eighth Conference of the International Federation of Classification Societies IFCS which

was held in Cracow Poland July 16 19 2002 All originally submitted papers were subject to a reviewing process by two independent referees a procedure which resulted in the selection of the 53 articles presented in this volume These articles relate to theoretical investigations as well as to practical applications and cover a wide range of topics in the broad domain of classifi cation data analysis and related methods If we try to classify the wealth of problems methods and approaches into some representative partially over lapping groups we find in particular the following areas Clustering Cluster validation Discrimination Multivariate data analysis Statistical methods Symbolic data analysis Consensus trees and phylogeny Regression trees Neural networks and genetic algorithms Applications in economics medicine biology and psychology Given the international orientation of IFCS conferences and the leading role of IFCS in the scientific world of classification clustering and data anal ysis this volume collects a representative selection of current research and modern applications in this field and serves as an up to date information source for statisticians data analysts data mining specialists and computer scientists   **Three Decades of Progress in Control Sciences** Xiaoming Hu,Ulf Jonsson,Bo Wahlberg,Bijoy Ghosh,2010-10-29 In this edited collection we commemorate the 60th birthday of Prof Christopher Byrnes and the retirement of Prof Anders Lindquist from the Chair of Optimization and Systems Theory at KTH These papers were presented in part at a 2009 workshop in KTH Stockholm honoring the lifetime contributions of Professors Byrnes and Lindquist in various fields of applied mathematics   **Stochastic Optimization Methods in Finance and Energy** Marida Bertocchi,Giorgio Consigli,Michael A. H. Dempster,2011-09-15 This volume presents a collection of contributions dedicated to applied problems in the financial and energy sectors that have been formulated and solved in a stochastic optimization framework The invited authors represent a group of scientists and practitioners who cooperated in recent years to facilitate the growing penetration of stochastic programming techniques in real world applications inducing a significant advance over a large spectrum of complex decision problems After the recent widespread liberalization of the energy sector in Europe and the unprecedented growth of energy prices in international commodity markets we have witnessed a significant convergence of strategic decision problems in the energy and financial sectors This has often resulted in common open issues and has induced a remarkable effort by the industrial and scientific communities to facilitate the adoption of advanced analytical and decision tools The main concerns of the financial community over the last decade have suddenly penetrated the energy sector inducing a remarkable scientific and practical effort to address previously unforeseeable management problems Stochastic Optimization Methods in Finance and Energy New Financial Products and Energy Markets Strategies aims to include in a unified framework for the first time an extensive set of contributions related to real world applied problems in finance and energy leading to a common methodological approach and in many cases having similar underlying economic and financial implications Part 1 of the book presents 6 chapters related to financial applications Part 2 presents 7 chapters on energy applications and Part 3 presents 5 chapters devoted to specific theoretical and computational issues   **Stochastic**

Programming Gerd Infanger,2010-11-10 From the Preface The preparation of this book started in 2004 when George B Dantzig and I following a long standing invitation by Fred Hillier to contribute a volume to his International Series in Operations Research and Management Science decided finally to go ahead with editing a volume on stochastic programming The field of stochastic programming also referred to as optimization under uncertainty or planning under uncertainty had advanced significantly in the last two decades both theoretically and in practice George Dantzig and I felt that it would be valuable to showcase some of these advances and to present what one might call the state of the art of the field to a broader audience We invited researchers whom we considered to be leading experts in various specialties of the field including a few representatives of promising developments in the making to write a chapter for the volume Unfortunately to the great loss of all of us George Dantzig passed away on May 13 2005 Encouraged by many colleagues I decided to continue with the book and edit it as a volume dedicated to George Dantzig Management Science published in 2005 a special volume featuring the Ten most Influential Papers of the first 50 Years of Management Science George Dantzig s original 1955 stochastic programming paper Linear Programming under Uncertainty was featured among these ten Hearing about this George Dantzig suggested that his 1955 paper be the first chapter of this book The vision expressed in that paper gives an important scientific and historical perspective to the book Gerd Infanger   Measure Theory Vladimir I. Bogachev,2007-01-15 Measure theory is a classical area of mathematics born more than two thousand years ago Nowadays it continues intensive development and has fruitful connections with most other fields of mathematics as well as important applications in physics This book gives an exposition of the foundations of modern measure theory and offers three levels of presentation a standard university graduate course an advanced study containing some complements to the basic course the material of this level corresponds to a variety of special courses and finally more specialized topics partly covered by more than 850 exercises Volume 1 Chapters 1 5 is devoted to the classical theory of measure and integral Whereas the first volume presents the ideas that go back mainly to Lebesgue the second volume Chapters 6 10 is to a large extent the result of the later development up to the recent years The central subjects of Volume 2 are transformations of measures conditional measures and weak convergence of measures These three topics are closely interwoven and form the heart of modern measure theory The organization of the book does not require systematic reading from beginning to end in particular almost all sections in the supplements are independent of each other and are directly linked only to specific sections of the main part The target readership includes graduate students interested in deeper knowledge of measure theory instructors of courses in measure and integration theory and researchers in all fields of mathematics The book may serve as a source for many advanced courses or as a reference   System Identification, Environmental Modelling, and Control System Design Liuping Wang,Hugues Garnier,2011-10-20 This book is dedicated to Prof Peter Young on his 70th birthday Professor Young has been a pioneer in systems and control and over the past 45 years he has influenced many developments in this field This volume

comprises a collection of contributions by leading experts in system identification time series analysis environmetric modelling and control system design modern research in topics that reflect important areas of interest in Professor Young s research career Recent theoretical developments in and relevant applications of these areas are explored treating the various subjects broadly and in depth The authoritative and up to date research presented here will be of interest to academic researcher in control and disciplines related to environmental research particularly those to with water systems The tutorial style in which many of the contributions are composed also makes the book suitable as a source of study material for graduate students in those areas

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