

1. Record Nr.	UNISA996466645603316
Autore	Andersen Lars Nørvang
Titolo	Lévy Matters V [[electronic resource]] : Functionals of Lévy Processes / / by Lars Nørvang Andersen, Søren Asmussen, Frank Aurzada, Peter W. Glynn, Makoto Maejima, Mats Pihlsgård, Thomas Simon
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2015
ISBN	3-319-23138-3
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (XVI, 224 p. 8 illus., 7 illus. in color.)
Collana	Lévy Matters, A Subseries on Lévy Processes, , 2190-6637 ; ; 2149
Disciplina	519.282
Soggetti	Probabilities Probability Theory and Stochastic Processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Makoto Maejima: Classes of infinitely divisible distributions and examples -- Lars Nørvang Andersen, Søren Asmussen, Peter W. Glynn and Mats Pihlsgård: Lévy processes with two-sided reflection -- Persistence probabilities and exponents -- Frank Aurzada and Thomas Simon: Persistence probabilities and exponents.
Sommario/riassunto	This three-chapter volume concerns the distributions of certain functionals of Lévy processes. The first chapter, by Makoto Maejima, surveys representations of the main sub-classes of infinitesimal distributions in terms of mappings of certain Lévy processes via stochastic integration. The second chapter, by Lars Nørvang Andersen, Søren Asmussen, Peter W. Glynn and Mats Pihlsgård, concerns Lévy processes reflected at two barriers, where reflection is formulated à la Skorokhod. These processes can be used to model systems with a finite capacity, which is crucial in many real life situations, a most important quantity being the overflow or the loss occurring at the upper barrier. If a process is killed when crossing the boundary, a natural question concerns its lifetime. Deep formulas from fluctuation theory are the key to many classical results, which are reviewed in the third chapter by Frank Aurzada and Thomas Simon. The main part, however, discusses recent advances and developments in the setting where the process is given either by the partial sum of a random walk or the

2. Record Nr.

Titolo

UNINA9910484425003321

Programming Languages and Systems : 25th European Symposium on Programming, ESOP 2016, Held as Part of the European Joint Conferences on Theory and Practice of Software, ETAPS 2016, Eindhoven, The Netherlands, April 2-8, 2016, Proceedings // edited by Peter Thiemann

Pubbl/distr/stampa

Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2016

ISBN

3-662-49498-1

Edizione

[1st ed. 2016.]

Descrizione fisica

1 online resource (XIII, 806 p. 32 illus.)

Collana

Theoretical Computer Science and General Issues, , 2512-2029 ; ; 9632

Disciplina

005.1

Soggetti

Compilers (Computer programs)
 Computer science
 Software engineering
 Computer programming
 Compilers and Interpreters
 Computer Science Logic and Foundations of Programming
 Software Engineering
 Theory of Computation
 Programming Techniques

Lingua di pubblicazione

Inglese

Formato

Materiale a stampa

Livello bibliografico

Monografia

Note generali

Includes index.

Nota di contenuto

Simulating Cities: A Software Engineering Perspective -- Regular Programming for Quantitative Properties of Data Streams -- Formalizing Single-assignment Program Verification: an Adaptationcomplete Approach -- Practical Optional Types for Clojure -- A Timed Process Algebra for Wireless Networks with an Application in Routing -- Computing with semirings and weak rig groupoids -- On Hierarchical Communication Topologies in the pi-calculus -- Modular Termination Verification for Non-blocking Concurrency -- Call-by-

Push-Value from a Linear Logic point of view -- Visible Type Application -- Automatically Splitting a Two-Stage Lambda Calculus -- Probabilistic NetKAT.-Coordinated Concurrent Programming in Syndicate -- An application of computable distributions to the semantics of probabilistic programming languages -- Weakest Precondition Reasoning for Expected Run-Times of Probabilistic Programs -- Improving Floating-Point Numbers: a Lazy Approach to Adaptive Accuracy Refinement for Numerical Computations -- Needle & Knot: Binder boilerplate tied up -- On the Relative Expressiveness of Higher-Order Session Processes -- A Realizability Model for a Semantical Value Restriction -- Probabilistic functions and cryptographic oracles in higher order logic -- Extensible and Efficient Automation through Reflective Tactics -- An Algorithm Inspired by Constraint Solvers to Infer Inductive Invariants in Numeric Programs -- Functional Big-step Semantics -- Classical by-need -- Macrofication: Refactoring by Reverse Macro Expansion -- Type Error Diagnosis for Embedded DSLs by Two-Stage Specialized Type Rules -- Actor Services: Modular Verification of Message Passing Programs -- Transfinite Step-indexing: Decoupling Concrete and Logical Steps -- A Higher-Order Abstract Syntax Approach to Verified Transformations on Functional Programs -- The Expressive Power of Monotonic Parallel Composition.

Sommario/riassunto

This book constitutes the proceedings of the 25th European Symposium on Programming, ESOP 2016, which took place in Eindhoven, The Netherlands, in April 2016, held as Part of the European Joint Conferences on Theory and Practice of Software, ETAPS 2016. The 29 papers presented in this volume were carefully reviewed and selected from 98 submissions. Being devoted to fundamental issues in the specification, design, analysis, and implementation of programming languages and systems, ESOP features contributions on all aspects of programming language research; theoretical and/or practical advances.
