

1. Record Nr.	UNINA9910788900703321
Titolo	Geometric analysis and integral geometry : AMS special session in honor of Sigurdur Helgason's 85th birthday, radon transforms and geometric analysis, January 4-7, 2012, Boston, MA ; Tufts University Workshop on Geometric Analysis on Euclidean and Homogeneous Spaces, January 8-9, 2012, Medford, MA / / Eric Todd Quinto, Fulton Gonzalez, Jens Gerlach Christensen, editors
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , 2013 ©2013
ISBN	1-4704-1026-5
Descrizione fisica	1 online resource (298 p.)
Collana	Contemporary mathematics, , 1098-3627 ; ; 598 , 0271-4132
Classificazione	22E3043A8544A1245Q0592C5522E4632L2535S3065R32
Disciplina	515.1
Soggetti	Radon transforms Integral geometry Geometric analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents -- Preface -- List of Presenters -- Historical Articles -- Some personal remarks on the Radon transform -- On the Life and Work of S. Helgason -- Research and Expository Articles -- Microlocal analysis of an ultrasound transform with circular source and receiver trajectories -- Cuspidal discrete series for projective hyperbolic spaces -- The Radon transform on (3): motivations, generalizations, discretization -- Atomic decompositions of Besov spaces related to symmetric cones -- A double fibration transform for complex projective space -- Magnetic Schrödinger equation on compact symmetric spaces and the geodesic Radon transform of one forms -- method for constructing equivariant differential operators -- Schiffer's conjecture, interior transmission eigenvalues and invisibility cloaking: Singular problem vs. nonsingular problem -- Approximate Reconstruction from Circular and Spherical Mean Radon Transform Data -- Analytic and group-theoretic aspects of the Cosine transform -- Quantization of linear algebra and its application to integral geometry -- Mean value theorems on symmetric spaces -- Semyanisty

fractional integrals and Radon transforms -- Radon–Penrose transform between symmetric spaces -- Principal series representations of infinite dimensional Lie groups, II: Construction of induced representations.

2. Record Nr.

Autore

UNINA9910349346003321

Titolo

Budhiraja Amarjit  
Analysis and Approximation of Rare Events : Representations and Weak Convergence Methods / / by Amarjit Budhiraja, Paul Dupuis

Pubbl/distr/stampa

New York, NY : , : Springer US : , : Imprint : Springer, , 2019

ISBN

1-4939-9579-0

Edizione

[1st ed. 2019.]

Descrizione fisica

1 online resource (577 pages)

Collana

Probability Theory and Stochastic Modelling, , 2199-3149 ; ; 94

Disciplina

511.4

Soggetti

Probabilities  
Engineering mathematics  
Engineering - Data processing  
Numerical analysis  
Probability Theory  
Mathematical and Computational Engineering Applications  
Numerical Analysis

Lingua di pubblicazione

Inglese

Formato

Materiale a stampa

Livello bibliografico

Monografia

Nota di bibliografia

Includes bibliographical references and index.

Nota di contenuto

Preliminaries and elementary examples -- Discrete time processes -- Continuous time processes -- Monte Carlo approximation.

Sommario/riassunto

This book presents broadly applicable methods for the large deviation and moderate deviation analysis of discrete and continuous time stochastic systems. A feature of the book is the systematic use of variational representations for quantities of interest such as normalized logarithms of probabilities and expected values. By characterizing a large deviation principle in terms of Laplace asymptotics, one converts the proof of large deviation limits into the convergence of variational representations. These features are illustrated through their application to a broad range of discrete and continuous time models, including stochastic partial differential equations, processes with discontinuous

statistics, occupancy models, and many others. The tools used in the large deviation analysis also turn out to be useful in understanding Monte Carlo schemes for the numerical approximation of the same probabilities and expected values. This connection is illustrated through the design and analysis of importance sampling and splitting schemes for rare event estimation. The book assumes a solid background in weak convergence of probability measures and stochastic analysis, and is suitable for advanced graduate students, postdocs and researchers.

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