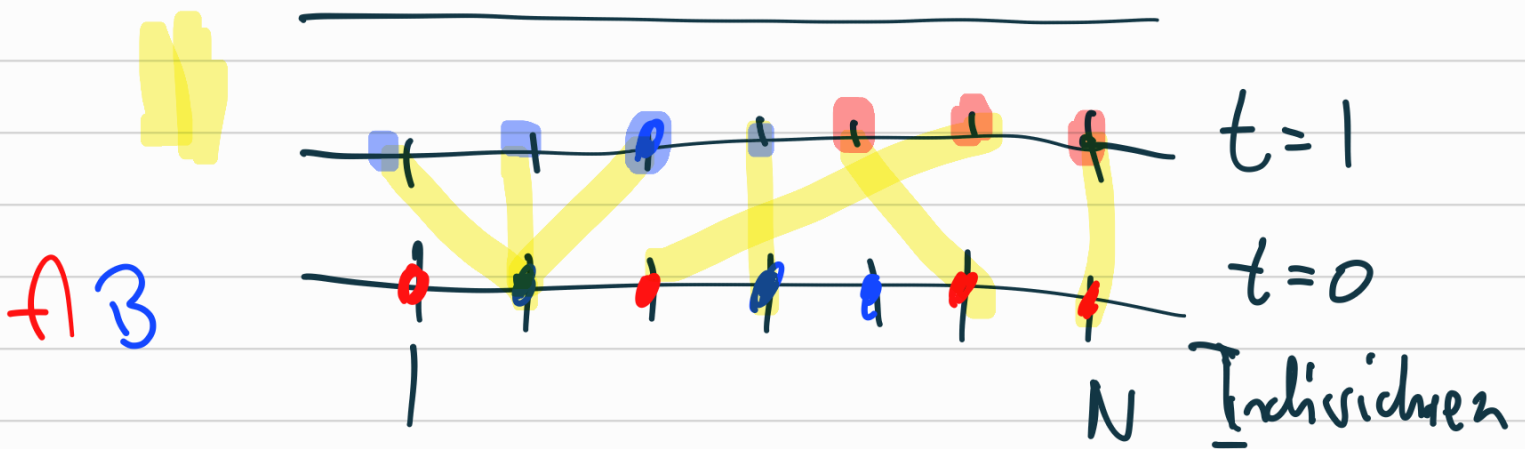
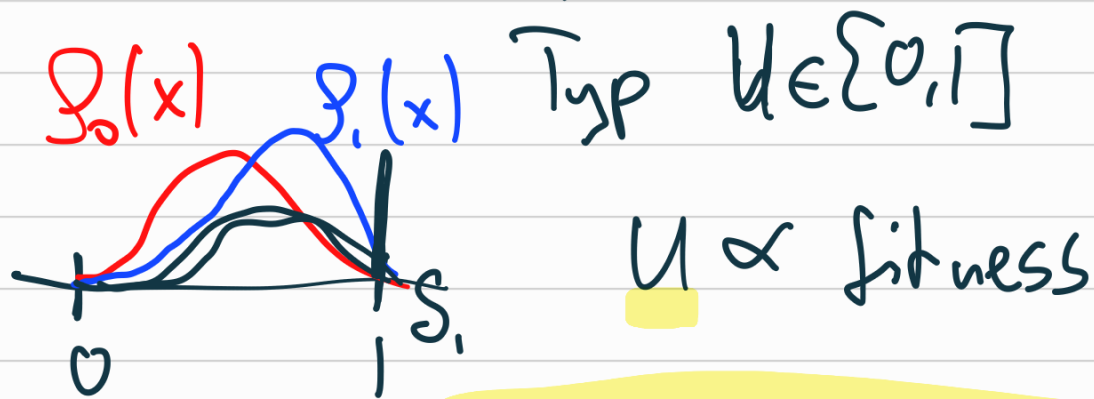


Wright Fisher

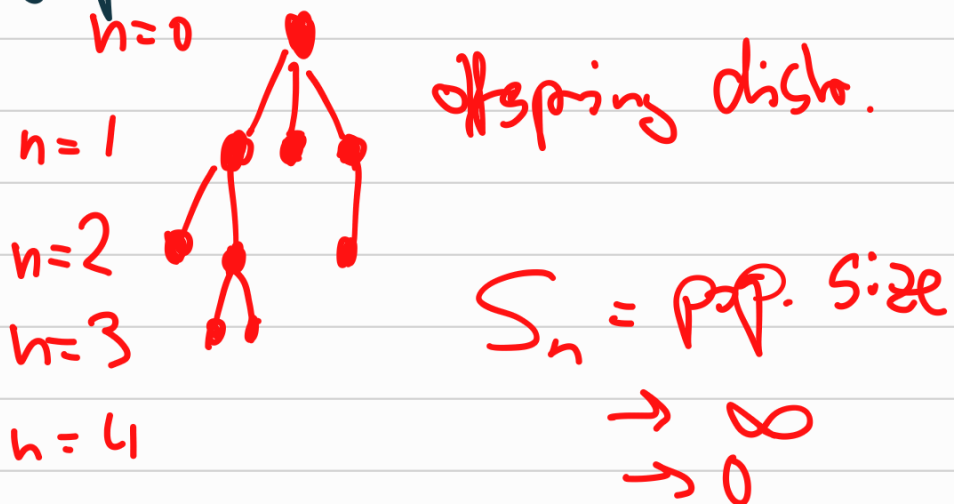


Kingman Modell



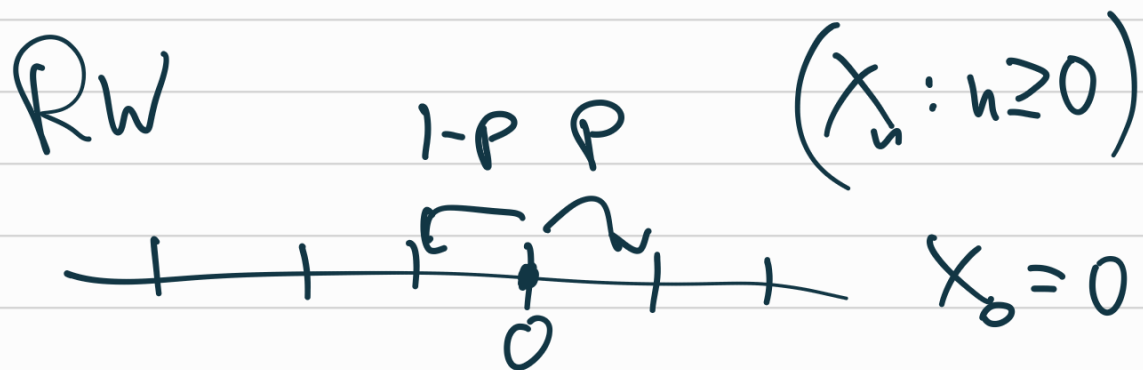
$$g_{n+1}(x) = \frac{x g_n(x)}{\int_0^1 g_n(y) y dy}$$

Branching process / Pop. Wachstum



$\rightarrow \infty$
 $\rightarrow 0$

Geom. RW / Irrfahrt:



Geom. RW: $X_n \geq 0$

$$X_{n+1} = X_n \cdot (1 + \Delta_n)$$

$$\log X_{n+1} = \log X_n + \log(1 + \Delta_n)$$

$\log X_{n+1}$ $\log X_n$

Aktienkurse



$$E[X_n] = 1 \quad n \in \mathbb{N}_0$$

$$X_n \rightarrow 0 \text{ f.s.}$$

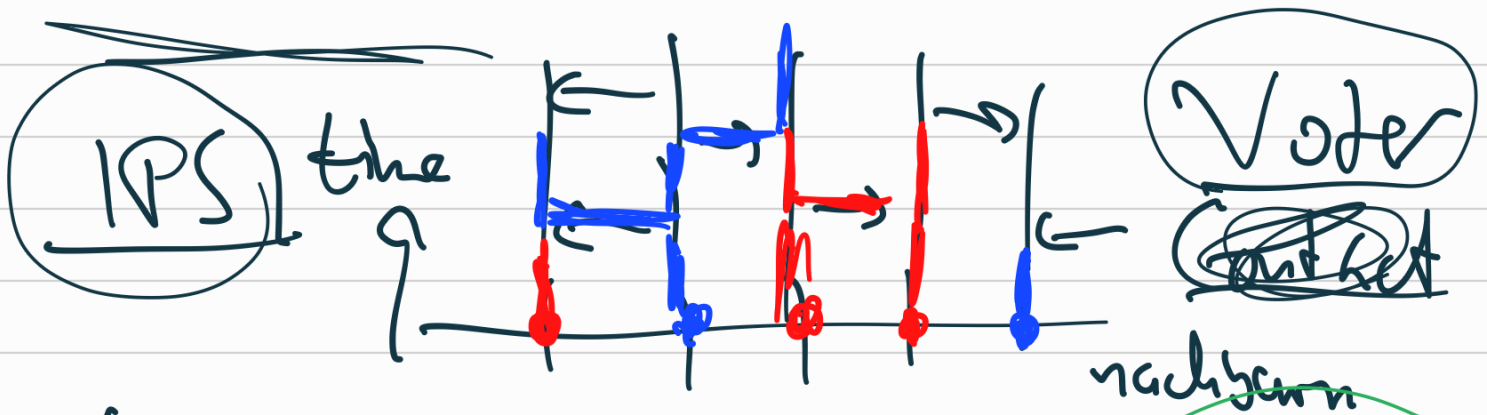
Polya Urne:



$X_n = \# \text{ Blau}$

$Y_n = \# \text{ Rot}$

$$\frac{X_n}{X_n + Y_n} \rightarrow U_{0.13}$$



Kont. Zeit

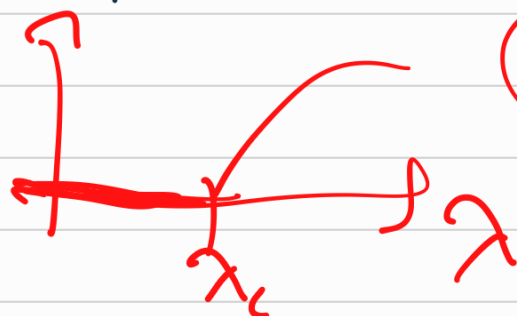
Contact:

Anstreuung

Simulation

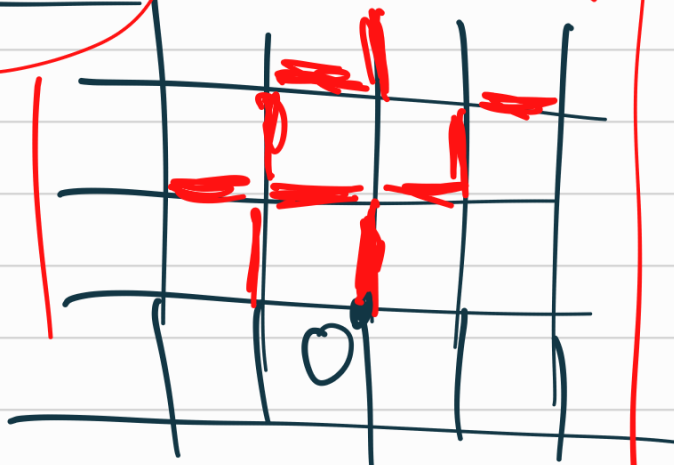


λ_c



1D
2D

Percolation:



\mathbb{Z}^2

p : keep edge

$p_c = 1/2$

$0 \leftrightarrow \infty$

$p > p_c$

$p < p_c$

(Simulation)

$P(0 \leftrightarrow \infty)$

