



Lectures on the Coupling Method (Dover Books on Mathematics)

By Lindvall, Torgny; Mathematics

Dover Publications, 2002. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Introduction 1. Three Examples 2. An Outline 3. Notes Chapter I. Preliminaries Appendix II Bibliography Index 1. What Is a Coupling? 2. The Coupling Inequality 3. Rates of Convergence 4. Weak Coupling 5. The gamma Coupling 6. The Polish Assumption 7. Notes Chapter II. Discrete Theory 1. Renewal Theory 1. Basics 2. Stationarity. The Coupling 3. The Discrete Renewal Theorem 4. Finite Moments of T 5. Renewal Seguences 6. Notes 2. Markov Chains 7. Notation 8. Positive Recurrent Chains 9. Null-Recurrent Chains 10. An Observation 11. Notes 3. Random Walk 12. The Ornstein Coupling 13. Null-Recurrent Markov Chains 14. The Mineka Coupling 15. Blocks 16. The Harris Random Walk 17. A Multidimensional Random Walk 18. Notes 4. Card Shuffling 19. Basics 20. "Top to Random" Shuffling 21. Notes 5. Poisson Approximation 22. Basics 23. Another Simple Coupling 24. The Stein-Chen Method 25. An Example 26. Notes Chapter III. Continuous Theory 1. Renewal Theory 2. Basics 3. Stationarity 4. Blackwell's Renewal Theorem 4. Bounds for U 5. An Exact Coupling 6. Finite Moments of T. Rate Results 7. Notes 2. Harris Chains 8. Basics...



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