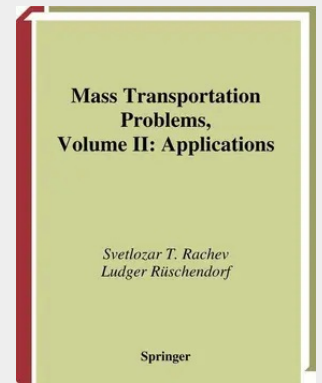


Mass Transportation Problems

Applications

This is the first comprehensive account of the theory of mass transportation problems and its applications. In volume I, the authors systematically develop the theory of mass transportation with emphasis to the Monge-Kantorovich mass transportation and the Kantorovich-Rubinstein mass transshipment problems, and their various extensions. They discuss a variety of different approaches towards solutions of these problems and exploit the rich interrelations to several mathematical sciences--from functional analysis to probability theory and mathematical economics. The second volume is devoted to applications to the mass transportation and mass transshipment problems to topics in applied probability, theory of moments and distributions with given marginals, queueing theory, risk theory of probability metrics and its applications to various fields, among them general limit theorems for Gaussian and non-Gaussian limiting laws, stochastic differential equations, stochastic algorithms and rounding problems. The book will be useful to graduate students and researchers in the fields of theoretical and applied probability, operations research, computer science, and mathematical economics. The prerequisites for this book are graduate level probability theory and real and functional analysis.

Mass transportation problems concern the optimal transfer of masses from one location to another. This second of two volumes will be the definite reference for researchers in applied probability, operations research, computer science, and mathematical economics.



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