

Publications of Thomas G. Kurtz

Articles

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Books/notes

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Ph.D. students

1. Frank J. S. Wang (1973), Limit theorems for age and density dependent stochastic population models.
2. Stewart N. Ethier (1975), An error estimate for the diffusion approximation in population genetics.
3. Harry M. Pierson (1976), Random linear transformations of point processes.
4. Joseph C. Watkins (1982), A central limit problem in random evolutions.
5. Daniel Johnson (1983), Diffusion approximation for optimal filtering of jump processes and for queuing networks.
6. Wiremu Solomon (1984), Limit theorems for random measures with applications.
7. Douglas J. Blount (1987), Comparison of a stochastic model of a chemical reaction with diffusion and the deterministic model.
8. Cristina Costantini (1987), Obliquely reflecting Brownian motion and diffusion approximations for physically reflecting processes.
9. Richard H. Stockbridge (1987), Time-average control of martingale problems.
10. Eimear Mary Goggin (1988), Weak convergence of conditional probabilities.
11. Gary Shon Katzenberger (1990), Solutions of a stochastic differential equation forced onto a manifold by a large drift.
12. Nancy Garcia (1993), Birth and death processes as projections of higher dimensional Poisson processes.
13. Mark Ingenoso (1993), Stability analysis for certain queuing systems and multi-access communication channels.
14. Nahnsook Cho (1994), Weak convergence of stochastic integrals and stochastic differential equations driven by martingale measure and its applications.
15. Anne Dougherty (1994), Averaging and diffusion approximations for stochastic network models.

16. Jin Feng (1996), Martingale problems for large deviations for Markov processes.
17. Bradbury Franklin (1999), The limit of the normalized error in the approximation of stochastic differential equations.
18. Shun-Hwa Li (1999), Time invariance estimation and consistency results for spatial point processes.
19. Yong Zeng (1999), A class of partially observed models with discrete clustering and non-clustering noises: Application to micro-movement of stock prices.
20. Kevin Buhr (2002), Spatial Moran models with local interactions.
21. Jorge Garcia (2002), Large deviation principle for stochastic integrals.
22. Yoonjung Lee (2004), Two essays on modeling financial markets as complex, interactive systems.
23. Kathryn Temple (2005), Particle representations for measure-valued processes with interactions and exit measures.
24. Xin Qi (2007), The central limit theorems for space-time point processes.
25. Zhengxiao Wu (2007), A filtering approach to abnormal cluster identification.
26. Hye-Won Kang (2008), Multiple scaling methods in chemical reaction networks.