Journees De Statistique Des Processus ST

Dacunha-castelleD

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K. W. Bauer,S. Ruscheweyh

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    Journees de Statistique des Processus Stochastiques Didier Dacunha-Castelle,Bernard van Cutsem,2006-11-15

    <u>Multiple Statistical Decision Theory: Recent Developments</u> S. S. Gupta,D.-Y. Huang,2012-12-06 The theory and practice of decision making involves infinite or finite number of actions The decision rules with a finite number of elements in the action space are the so called multiple decision procedures Several approaches to problems of multi ple decisions have been developed in particular the last decade has witnessed a phenomenal growth of this field An important aspect of the recent contributions is the attempt by several authors to formalize these problems more in the framework of general decision theory In this work we have applied general decision theory to develop some modified principles which are reasonable for problems in this field Our comments and contributions have been written in a positive spirt and hopefully these will an impact on the future direction of research in this field Using the various viewpoints and frameworks we have emphasized recent developments in the theory of selection and ranking Ihich in our opinion provides one of the main tools in this field The growth of the theory of selection and ranking has kept apace with great vigor as is evidenced by the publication of two recent books one by Gibbons Olkin and Sobel 1977 and the other by Gupta and Panchapakesan 1979 An earlier monograph by Bechhofer Kiefer and Sobel 1968 had also provided some very interest ing work in this field **Library of Congress Name Headings with References** Library of Congress,1980 *Statistical Properties of the Generalized Inverse Gaussian Distribution* B. Jorgensen,2012-12-06 In 1978 the idea of studying the generalized inverse Gaussian distribution was proposed to me by Professor Ole Barndorff Nielsen who had come across the distribution in the study of the socalled hyperbolic distributions where it emerged in connection with the representation of the hyperbolic distributions as mixtures of normal distributions The statistical properties of the generalized inverse Gaussian distribution were at that time virtually unde veloped but it turned out that the distribution has some nice properties and models many sets of data satisfactorily This work contains an account of the statistical properties of the distribu tion as far as they are developed at present The work was done at the Department of Theoretical Statistics Aarhus University mostly in 1979 and was partial fulfilment to wards my M Sc degree I wish to convey my warm thanks to Ole Barn dorff Nielsen and Preben BI sild for their advice and for comments on earlier versions of the manuscript and to Jette Hamborg for her skilful typing *Stationary Random Processes Associated with Point Processes* Tomasz Rolski,2012-12-06 In this set of notes we study a notion of a random process assoc ted with a point process The presented theory was inSpired by q ueing problems However it seems to be of interest in other branches of applied probability as for example reliability or dam theory Using developed tools we work out known aswell as new results from queueing or dam theory Particularly queues which cannot be treated by standard techniques serve as illustrations of the theory In Chapter 1 the preliminaries are given We acquaint the reader with the main ideas of these notes introduce some useful notations concepts and abbreviations He also recall basic facts from ergodic theory an important mathematical tool

employed in these notes Finally some basic notions from queues are reviewed Chapter 2 deals with discrete time theory It serves two purposes The first one is to let the reader get acquainted with the main lines of the theory needed in continuous time without being bothered by tech nical details However the discrete time theory also seems to be of interest itself There are examples which have no counte in continuous time Chapter 3 deals with continuous time theory It also contains many basic results from queueing or dam theory Three applications of the continuous time theory are given in Chapter 4 We show how to use the theory in order to get some useful bounds for the stationary distribution of a random process **Asymptotic Efficiency of Statistical Estimators: Concepts and Higher Order Asymptotic Efficiency** Masafumi Akahira,Kei Takeuchi,2012-12-06 This monograph is a collection of results recently obtained by the authors Most of these have been published while others are awaitlng publication Our investigation has two main purposes Firstly we discuss higher order asymptotic efficiency of estimators in regular situa tions In these situations it is known that the maximum likelihood estimator MLE is asymptotically efficient in some not always specified sense However there exists here a whole class of asymptotically efficient estimators which are thus asymptotically equivalent to the MLE It is required to make finer distinctions among the estimators by considering higher order terms in the expansions of their asymptotic distributions Secondly we discuss asymptotically efficient estimators in non regular situations These are situations where the MLE or other estimators are not asymptotically normally distributed or where l 2 their order of convergence or consistency is not n as in the regular cases It is necessary to redefine the concept of asympto tic efficiency together with the concept of the maximum order of consistency Under the new definition as asymptotically efficient estimator may not always exist We have not attempted to tell the whole story in a systematic way The field of asymptotic theory in statistical estimation is relatively uncultivated So we have tried to focus attention on such aspects of our recent results which throw light on the area

Linear Stochastic Systems Anders Lindquist,Giorgio Picci,2015-04-24 This book presents a treatise on the theory and modeling of second order stationary processes including an exposition on selected application areas that are important in the engineering and applied sciences The foundational issues regarding stationary processes dealt with in the beginning of the book have a long history starting in the 1940s with the work of Kolmogorov Wiener Cram r and his students in particular Wold and have since been refined and complemented by many others Problems concerning the filtering and modeling of stationary random signals and systems have also been addressed and studied fostered by the advent of modern digital computers since the fundamental work of R E Kalman in the early 1960s The book offers a unified and logically consistent view of the subject based on simple ideas from Hilbert space geometry and coordinate free thinking In this framework the concepts of stochastic state space and state space modeling based on the notion of the conditional independence of past and future flows of the relevant signals are revealed to be fundamentally unifying ideas The book based on over 30 years of original research represents a valuable contribution that will inform the fields of stochastic modeling estimation system

identification and time series analysis for decades to come It also provides the mathematical tools needed to grasp and analyze the structures of algorithms in stochastic systems theory **Anaesthesiologische Probleme in der Gefäßchirurgie** P. Revesz,L. Schmetterer,V.M. Zolotarev,2012-12-06 The first Pannonian Symposium on Mathematical Statistics was held at Bad Tatzmannsdorf Burgenland Austria from September 16th to 21st 1979 The aim of it was to furthe and intensify scientific cooperation in the Pannonian area which in a broad sense can be understood to cover Hungary the eastern part of Austria Czechoslovakia and parts of Poland ugoslavia and Romania The location of centers of research in mathematical statistics and probability theory in this territory has been a good reason for the geographical limitation of this meeting About 70 researchers attended this symposium and 49 lectures were delivered a considerable part of the presented papers is collected in this volume Beside the lectures vigorous informal discussions among the participants took place so that many problems were raised and possible ways of solutions were attacked We take the opportunity to thank Dr U Dieter Graz Dr F Konecny Wien Dr W Krieger G8ttingen and Dr E Neuwirth Wien for their valuable help in the refereeing work for this volume The Pannonian Symposium could not have taken place without the support of several institutions The Austrian Ministry for Research and Science the State government of Burgenland the Community Bad Tatzmannsdorf the Kurbad Tatzmannsdorf AG the Austrian Society for Information Science and Statistics IBM Austria Volksbank Oberwart Erste Osterreichische Spar Casse and Spielbanken AG Austria The Austrian Academy of Sciences iv made possible the participation in the Symposium for several mathematicians We express our gratitude to all these institutions for their generous help

Knot Theory J. C. Hausmann,2006-11-15 Dedicated to the Memory of Christos Demetriou Papakyriakopoulos 1914 1976 **Algebraic Geometry** L. D. Olson,2006-11-15 *Measure Theory. Applications to Stochastic Analysis* G. Kallianpur,D. Kölzow,2006-11-15 *Ergodic Theory* M. Denker,K. Jacobs,2006-11-15 Dedicated to the Memory of Rufus Bowen 1947 1978 Mathematical Control Theory W.A. Coppel,2006-11-15 *Algebraic Topology* P. Hoffman,R. Piccinini,D. Sjerve,2006-11-15 **Numerical Treatment of Differential Equations in Applications** R. Ansorge,W. Törnig,2006-11-15 With contributions by numerous experts *Ring Theory, Waterloo 1978* D. Handelman,J. Lawrence,2007-01-05 A ring theory conference took place at the University of Waterloo 12 16 June 1978 and these are its proceedings This conference was held as a part of the Summer Research Institute in Ring Theory at Waterloo sponsored by the Canadian Mathematical Society In soliciting speakers and contributors to the Proceedings we attempted to represent those portions of ring theory which seemed to us interesting There was thus considerable emphasis on lower K theory and related topics Artinian and Noetherian rings as well as actions and representations of groups on rings Regrettably we could only obtain one paper in the mainstream of commutative ring theory but we believe that the lack of quantity is more than made up for by the quality We also took the liberty of including a survey of results in a field which we feel deserves more attention by ring theorists C algebras from an algebraic point of view Analytic Functions. Kozubnik 1979 J. Lawrynowicz,2006-11-14 With

contributions by numerous Experts   *Differential Operators for Partial Differential Equations and Function Theoretic Applications* K. W. Bauer,S. Ruscheweyh,2007-02-08   Hilbert Space Operators J.M. Bachar,D.W. Hadwin,2006-11-15   *Functional Differential Equations and Approximation of Fixed Points* H.-O. Peitgen,H.-O. Walther,2006-11-15 Dedicated to Heinz Unger on occasion of his 65 birthday

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