Seminar on Stochastic Processes, 1985

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Seminar On Stochastic Processes 1985 Progress In Probability And Statistics Vol 1

American Mathematical Society

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Stable Processes and Related Topics Cambanis,2012-12-06 The Workshop on Stable Processes and Related Topics took place at Cor nell University in January 9 13 1990 under the sponsorship of the Mathemat ical Sciences Institute It attracted an international roster of probabilists from Brazil Japan Korea Poland Germany Holland and France as well as the U S This volume contains a sample of the papers presented at the Workshop All the papers have been refereed Gaussian processes have been studied extensively over the last fifty years and form the bedrock of stochastic modeling Their importance stems from the Central Limit Theorem They share a number of special properties which facilitates their analysis and makes them particularly suitable to statistical inference The many properties they share however is also the seed of their limitations What happens in the real world away from the ideal Gaussian model The non Gaussian world may contain random processes that are close to the Gaussian What are appropriate classes of nearly Gaussian models and how typical or robust is the Gaussian model amongst them Moving further away from normality what are appropriate non Gaussian models that are sufficiently different to encompass distinct behavior yet sufficiently simple to be amenable to efficient statistical inference The very Central Limit Theorem which provides the fundamental justifi cation for approximate normality points to stable and other infinitely divisible models Some of these may be close to and others very different from Gaussian models   Subject Guide to Books in Print ,1996   **Deutsche Bibliographie** ,1987   **Further Developments in Fractals and Related Fields** Julien Barral,Stéphane Seuret,2013-02-20 This volume following in the tradition of a similar 2010 publication by the same editors is an outgrowth of an international conference Fractals and Related Fields II held in June 2011 The book provides readers with an overview of developments in the mathematical fields related to fractals including original research contributions as well as surveys from many of the leading experts on modern fractal theory and applications The chapters cover fields related to fractals such as geometric measure theory ergodic theory dynamical systems harmonic and functional analysis number theory probability theory Further Developments in Fractals and Related Fields is aimed at pure and applied mathematicians working in the above mentioned areas as well as other researchers interested in discovering the fractal domain Throughout the volume readers will find interesting and motivating results as well as new avenues for further research   *Sums, Trimmed Sums and Extremes* Hahn,2012-12-06 The past decade has seen a resurgence of interest in the study of the asymp totic behavior of sums formed from an independent sequence of random variables In particular recent attention has focused on the interaction of the extreme summands with and their influence upon the sum As ob served by many authors the limit theory for sums can be meaningfully expanded far beyond the scope of the classical theory if an intermediate portion i e an unbounded number but a vanishingly small proportion of the extreme summands in the sum are deleted or otherwise modified trimmed The role of the normal law is magnified in these intermediate trimmed theories in that most or all of the resulting limit laws involve variance mixtures of normals The objective of this volume is to present the main

approaches to this study of intermediate trimmed sums which have been developed so far and to illustrate the methods with a variety of new results The presentation has been divided into two parts Part I explores the approaches which have evolved from classical analytical techniques condi tionin Fourier methods symmetrization triangular array theory Part II is Msed on the quantile transform technique and utilizes weak and strong approximations to uniform empirical process The analytic approaches of Part I are represented by five articles involving two groups of authors   Journal of the American Statistical Association ,1987   *International Mathematical News* ,1987 Issues for Dec 1952 include section Nachrichten der sterreichischen Mathematischen Gesellschaft   Scientific and Technical Books and Serials in Print ,1989   **Bulletin mathématique de la Société des sciences mathématiques de la République socialiste de Roumanie** Societatea de Științe Matematice din Republica Socialistă România,Societatea de SŒtiintŒe Matematice sŒi Fizice,1993   **Revue Roumaine de Mathématiques Pures Et Appliquées** ,1964   **Books in Series, 1876-1949** R.R. Bowker Company,1982   German books in print ,1995   Seminar on Stochastic Processes, 1985 Erhan Çinlar,1986   **Index of Conference Proceedings Received** British Library. Document Supply Centre,1987   **Das Schweizer Buch** ,1986   *Deutsche Nationalbibliographie und Bibliographie des im Ausland erschienenen deutschsprachigen Schrifttums* ,1988   *Directory of Published Proceedings* ,1991   **Scientific and Technical Aerospace Reports** ,1986-05   **Sums, Trimmed Sums and Extremes** Marjorie G. Hahn,Daniel C. Weiner,David M. Mason,1991 The past decade has seen a resurgence of interest in the study of the asymp totic behavior of sums formed from an independent sequence of random variables In particular recent attention has focused on the interaction of the extreme summands with and their influence upon the sum As ob served by many authors the limit theory for sums can be meaningfully expanded far beyond the scope of the classical theory if an intermediate portion i e an unbounded number but a vanishingly small proportion of the extreme summands in the sum are deleted or otherwise modified trimmed The role of the normal law is magnified in these intermediate trimmed theories in that most or all of the resulting limit laws involve variance mixtures of normals The objective of this volume is to present the main approaches to this study of intermediate trimmed sums which have been developed so far and to illustrate the methods with a variety of new results The presentation has been divided into two parts Part I explores the approaches which have evolved from classical analytical techniques condi tionin Fourier methods symmetrization triangular array theory Part II is Msed on the quantile transform technique and utilizes weak and strong approximations to uniform empirical process The analytic approaches of Part I are represented by five articles involving two groups of authors   **Notices of the American Mathematical Society** American Mathematical Society,1987

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