

HARALD CRAMÉR

Structural and Statistical Problems for a Class of Stochastic Processes

*The First Samuel Stanley Wilks Lecture
at Princeton University, March 7, 1970*



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Structural And Statistical Problems For A Class Of Stochastic Processes:

Structural and Statistical Problems for a Class of Stochastic Processes Harald Cramér, 2017-03-14 Professor Cramer author of the pivotal *Mathematical Methods of Statistics* 1946 examines problems in the theory of stochastic processes that can be considered as generalizations of problems in the classical theory of statistical inference He discusses first the representation formula and then treats its application to the multiplicity problem classes of processes with multiplicity $N = 1$ normal or Gaussian processes He concludes with a discussion of problems of estimation for a normal process A distinguished mathematician Harald Cramer has been President of the University of Stockholm and Chancellor of the Swedish Universities He is a member of many professional societies including the Royal Swedish Academy of Science and the American Academy of Arts and Sciences Originally published in 1971 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905 Structural and Statistical Problems for a Class of Stochastic Processes: The First Samuel Stanley Wilks Lecture at Princeton University, March 7, 1970 Harald Cramér, **Topics in Non-Gaussian Signal Processing** Edward J. Wegman, Stuart C. Schwartz, John B.

Thomas, 2012-12-06 *Non Gaussian Signal Processing* is a child of a technological push It is evident that we are moving from an era of simple signal processing with relatively primitive electronic circuits to one in which digital processing systems in a combined hardware software configuration are quite capable of implementing advanced mathematical and statistical procedures Moreover as these processing techniques become more sophisticated and powerful the sharper resolution of the resulting system brings into question the classic distributional assumptions of Gaussianity for both noise and signal processes This in turn opens the door to a fundamental reexamination of structure and inference methods for non Gaussian stochastic processes together with the application of such processes as models in the context of filtering estimation detection and signal extraction Based on the premise that such a fundamental reexamination was timely in 1981 the Office of Naval Research initiated a research effort in Non Gaussian Signal Processing under the Selected Research Opportunities Program

Detection of Random Signals in Dependent Gaussian Noise Antonio F. Gualtierotti, 2015-12-15 The book presents the necessary mathematical basis to obtain and rigorously use likelihoods for detection problems with Gaussian noise To facilitate comprehension the text is divided into three broad areas reproducing kernel Hilbert spaces Cramér-Hida representations and stochastic calculus for which a somewhat different approach was used than in their usual stand alone context One main applicable result of the book involves arriving at a general solution to the canonical detection problem for active sonar in a reverberation limited environment Nonetheless the general problems dealt with in the text also provide a

useful framework for discussing other current research areas such as wavelet decompositions neural networks and higher order spectral analysis The structure of the book with the exposition presenting as many details as necessary was chosen to serve both those readers who are chiefly interested in the results and those who want to learn the material from scratch Hence the text will be useful for graduate students and researchers alike in the fields of engineering mathematics and statistics **Structural and Statistics Problems for a Class of Stochastic Processes** Harald Cramér,1971

Publications de L'Institut Mathématique Matematički institut (Belgrade, Serbia),1988 **Scientific and Technical Books in Print** ,1972 **Time Series in the Time Domain** Edward James Hannan,P. R. Krishnaiah,Malempati Madhusudana Rao,1985 Hardbound In this volume prominent workers in the field discuss various time series methods in the time domain The topics included are autoregressive moving average models control estimation identification model selection non linear time series non stationary time series prediction robustness sampling designs signal attenuation and speech recognition This volume complements Handbook of Statistics 3 Time Series in the Frequency Domain **The Publishers' Trade List Annual** ,1985 *American Book Publishing Record Cumulative, 1950-1977: Title index* R.R. Bowker Company. Department of Bibliography,1978

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