

STEKLOV SEMINAR, 1984

Edited by
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and A. A. Novikov

STATISTICS
AND CONTROL OF
STOCHASTIC
PROCESSES



ISSN 0013-788X

Steklov Seminar 1984 Statistics And Control Of Stochastic Processes

Vladimir S Koroliuk, Nikolaos Limnios



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Novikov, 1985-06-24 *Statistics and Control of Stochastic Processes* Albert Nikolaevich Shiriaev, 1989 *Statistics and Control of Stochastic Processes* Nikolai Vladimirovich Krylov, Robert Shevilevich Liptser, Anatolii Aleksandrovich Novikov, 1985 *Statistics and Control of Random Processes* A. A. Novikov, Albert Nikolaevich Shiriaev, 1994 This book contains papers by participants in two seminars one on martingales and statistics of stochastic processes and one on sequential analysis both of which were held at the Steklov Institute of the Russian Academy of Sciences The papers develop the concepts of martingales and semimartingales and stochastic calculus for them as well as their applications in statistics and control of stochastic processes The class of semimartingales that is the class of all processes which can be represented as a sum of a martingale and a process with bounded variation is rather large It contains such important processes as Brownian motion Poisson processes solutions of stochastic differential equations and others The papers treat theoretical aspects of statistics of stochastic processes as well as specific models of stochastic processes from the standpoint of their statistics and control The collection is intended for undergraduate and graduate students and researchers in probability theory and mathematical statistics *Identification of Dynamical Systems with Small Noise* Yuri A. Kutoyants, 2012-12-06 Small noise is a good noise In this work we are interested in the problems of estimation theory concerned with observations of the diffusion type process $X_t, 0 \leq t \leq T$ where W is a standard Wiener process and S_t is some nonanticipative smooth function By the observations $X_t, 0 \leq t \leq T$ of this process we will solve some of the problems of identification both parametric and nonparametric If the trend S is known up to the value of some finite dimensional parameter $S_t = S_t(\theta)$ where $\theta \in \mathbb{R}^d$ then we have a parametric case The nonparametric problems arise if we know only the degree of smoothness of the function $S_t, 0 \leq t \leq T$ with respect to time t It is supposed that the diffusion coefficient c is always known In the parametric case we describe the asymptotical properties of maximum likelihood MLE Bayes BE and minimum distance MDE estimators as $c \rightarrow 0$ and in the nonparametric situation we investigate some kernel type estimators of unknown functions say $S(t), 0 \leq t \leq T$ The asymptotic in such problems of estimation for this scheme of observations was usually considered as $T \rightarrow \infty$ because this limit is a direct analog to the traditional limit $n \rightarrow \infty$ in the classical mathematical statistics of i.i.d observations The limit $c \rightarrow 0$ in $[0, 1]$ is interesting for the following reasons **Stochastic Evolution Systems** B.L. Rozovskii, 2012-12-06 Covering the general theory of linear stochastic evolution systems with unbounded drift and diffusion operators this book surveys Ito's second order parabolic equations and explores filtering problems for processes whose trajectories can be described by them *Stochastic Systems in Merging Phase Space* Vladimir Semenovich Korolyuk, Nikolaos Limnios, 2005 This book provides recent results on the stochastic approximation of systems by weak convergence techniques General and particular schemes of proofs for

average diffusion and Poisson approximations of stochastic systems are presented allowing one to simplify complex systems and obtain numerically tractable models The systems discussed in the book include stochastic additive functionals dynamical systems stochastic integral functionals increment processes and impulsive processes All these systems are switched by Markov and semi Markov processes whose phase space is considered in asymptotic split and merging schemes Most of the results from semi Markov processes are new and presented for the first time in this book *Stochastic Systems In Merging Phase Space* Vladimir S Koroliuk,Nikolaos Limnios,2005-12-21 This book provides recent results on the stochastic approximation of systems by weak convergence techniques General and particular schemes of proofs for average diffusion and Poisson approximations of stochastic systems are presented allowing one to simplify complex systems and obtain numerically tractable models The systems discussed in the book include stochastic additive functionals dynamical systems stochastic integral functionals increment processes and impulsive processes All these systems are switched by Markov and semi Markov processes whose phase space is considered in asymptotic split and merging schemes Most of the results from semi Markov processes are new and presented for the first time in this book **Probability Theory and Mathematical Statistics. Vol. 2** Yu. V. Prohorov,V. A. Statulevičius,V. V. Sazonov,B. Grigelionis,2020-05-18 No detailed description available for PROC VILNIUS CONF PROB STAT VOL 2 GRIGELIONIS E BOOK

The Enigmatic Realm of **Steklov Seminar 1984 Statistics And Control Of Stochastic Processes**: Unleashing the Language is Inner Magic

In a fast-paced digital era where connections and knowledge intertwine, the enigmatic realm of language reveals its inherent magic. Its capacity to stir emotions, ignite contemplation, and catalyze profound transformations is nothing in short supply of extraordinary. Within the captivating pages of **Steklov Seminar 1984 Statistics And Control Of Stochastic Processes** a literary masterpiece penned by way of a renowned author, readers embark on a transformative journey, unlocking the secrets and untapped potential embedded within each word. In this evaluation, we shall explore the book's core themes, assess its distinct writing style, and delve into its lasting affect the hearts and minds of those who partake in its reading experience.

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