

APPLICATIONS
OF MATHEMATICS

STOCHASTIC
MODELLING
AND APPLIED
PROBABILITY

3

Robert S. Liptser
Albert N. Shiryaev

Statistics of Random Processes

1 General Theory

Second Edition



Springer

Statistics Of Random Processes I General Theory Vol 5

Alan Bain, Dan Crisan



Statistics Of Random Processes I General Theory Vol 5:

Gaussian Random Processes I.A. Ibragimov, Y.A. Rozanov, 2012-12-06 The book deals mainly with three problems involving Gaussian stationary processes The first problem consists of clarifying the conditions for mutual absolute continuity equivalence of probability distributions of a random process segment and of finding effective formulas for densities of the equivalent distributions Our second problem is to describe the classes of spectral measures corresponding in some sense to regular stationary processes in particular satisfying the well known strong mixing condition as well as to describe the subclasses associated with mixing rate The third problem involves estimation of an unknown mean value of a random process this random process being stationary except for its mean i e it is the problem of distinguishing a signal from stationary noise Furthermore we give here auxiliary information on distributions in Hilbert spaces properties of sample functions theorems on functions of a complex variable etc Since 1958 many mathematicians have studied the problem of equivalence of various infinite dimensional Gaussian distributions detailed and systematic presentation of the basic results can be found for instance in [23] In this book we have considered Gaussian stationary processes and arrived we believe at rather definite solutions The second problem mentioned above is closely related with problems involving ergodic theory of Gaussian dynamic systems as well as prediction theory of stationary processes

Statistical Estimation I.A. Ibragimov, R.Z. Has'minskii, 2013-11-11 when certain parameters in the problem tend to limiting values for example when the sample size increases indefinitely the intensity of the noise approaches zero etc To address the problem of asymptotically optimal estimators consider the following important case Let $X_1, X_2, \dots, X_n$ be independent observations with the joint probability density $x \in \mathbb{R}^n$ with respect to the Lebesgue measure on the real line which depends on the unknown parameter $\theta \in \mathbb{R}^1$ It is required to derive the best asymptotically estimator $\hat{\theta}_n$ of the parameter θ The first question which arises in connection with this problem is how to compare different estimators or equivalently how to assess their quality in terms of the mean square deviation from the parameter or perhaps in some other way The presently accepted approach to this problem resulting from A Wald's contributions is as follows introduce a nonnegative function $w(\theta)$ the loss function and given two estimators $\hat{\theta}_n$ and $\tilde{\theta}_n$ the estimator for which the expected loss risk $E w(\hat{\theta}_n - \theta)$ or $E w(\tilde{\theta}_n - \theta)$ is smallest is called the better with respect to w at point θ here E is the expectation evaluated under the assumption that the true value of the parameter is θ Obviously such a method of comparison is not without its defects

Brownian Motion T. Hida, 2012-12-06 Following the publication of the Japanese edition of this book several interesting developments took place in the area The author wanted to describe some of these as well as to offer suggestions concerning future problems which he hoped would stimulate readers working in this field For these reasons Chapter 8 was added Apart from the additional chapter and a few minor changes made by the author this translation closely follows the text of the original Japanese edition We would like to thank Professor J L Doob for his helpful comments on the English edition T Hida T P Speed v Preface The

physical phenomenon described by Robert Brown was the complex and erratic motion of grains of pollen suspended in a liquid. In the many years which have passed since this description, Brownian motion has become an object of study in pure as well as applied mathematics. Even now many of its important properties are being discovered and doubtless new and useful aspects remain to be discovered. We are getting a more and more intimate understanding of Brownian motion.

Probability Theory Y. S. Chow, H. Teicher, 2012-12-06 Probability theory is a branch of mathematics dealing with chance phenomena and has clearly discernible links with the real world. The origins of the subject generally attributed to investigations by the renowned French mathematician Fermat of problems posed by a gambling contemporary to Pascal have been pushed back a century earlier to the Italian mathematicians Cardano and Tartaglia about 1570. Results as significant as the Bernoulli weak law of large numbers appeared as early as 1713 although its counterpart the Borel strong law of large numbers did not emerge until 1909. Central limit theorems and conditional probabilities were already being investigated in the eighteenth century but the first serious attempts to grapple with the logical foundations of probability seem to be Keynes 1921, von Mises 1928, 1931 and Kolmogorov 1933. An axiomatic model and measure theoretic framework for probability theory was furnished by Kolmogorov. In this so-called objective or measure theoretic approach definitions and axioms are so chosen that the empirical realization of an event is the outcome of a not completely determined physical experiment, an experiment which is at least conceptually capable of indefinite repetition. This notion is due to von Mises. The concrete or intuitive counterpart of the probability of an event is a long run or limiting frequency of the corresponding outcome.

Sequential Analysis Alexander Tartakovsky, Igor Nikiforov, Michele Basseville, 2014-08-27 Sequential Analysis Hypothesis Testing and Changepoint Detection systematically develops the theory of sequential hypothesis testing and quickest changepoint detection. It also describes important applications in which theoretical results can be used efficiently. The book reviews recent accomplishments in hypothesis testing and changepoint detection both in decision theoretic Bayesian and non decision theoretic non Bayesian contexts. The authors not only emphasize traditional binary hypotheses but also substantially more difficult multiple decision problems. They address scenarios with simple hypotheses and more realistic cases of two and finitely many composite hypotheses. The book primarily focuses on practical discrete time models with certain continuous time models also examined when general results can be obtained very similarly in both cases. It treats both conventional i.i.d. and general non i.i.d. stochastic models in detail including Markov, hidden Markov, state space regression and autoregression models. Rigorous proofs are given for the most important results. Written by leading authorities in the field, this book covers the theoretical developments and applications of sequential hypothesis testing and sequential quickest changepoint detection in a wide range of engineering and environmental domains. It explains how the theoretical aspects influence the hypothesis testing and changepoint detection problems as well as the design of algorithms.

Stochastic Storage Processes Narahari U. Prabhu, 2012-12-06 This book is based on a course I have taught at Cornell

University since 1965 The primary topic of this course was queueing theory but related topics such as inventories insurance risk and dams were also included As a text I used my earlier book *Queues and Inventories* John Wiley New York 1965 Over the years the emphasis in this course shifted from detailed analysis of probability models to the study of stochastic processes that arise from them and the subtitle of the text *A Study of Their Basic Stochastic Processes* became a more appropriate description of the course My own research into the fluctuation theory for U vy processes provided a new perspective on the topics discussed and enabled me to reorganize the material The lecture notes used for the course went through several versions and the final version became this book A detailed description of my approach will be found in the Introduction I have not attempted to give credit to authors of individual results Readers interested in the historical literature should consult the Selected Bibliography given at the end of the Introduction The original work in this area is presented here with simpler proofs that make full use of the special features of the underlying stochastic processes The same approach makes it possible to provide several new results Thanks are due to Kathy King for her excellent typing of the manuscript

Fundamentals of Stochastic Filtering Alan Bain, Dan Crisan, 2008-10-08 Many aspects of phenomena critical to our lives can not be measured directly Fortunately models of these phenomena together with more limited observations frequently allow us to make reasonable inferences about the state of the systems that affect us The process of using partial observations and a stochastic model to make inferences about an evolving system is known as stochastic filtering The objective of this text is to assist anyone who would like to become familiar with the theory of stochastic filtering whether graduate student or more experienced scientist The majority of the fundamental results of the subject are presented using modern methods making them readily available for reference The book may also be of interest to practitioners of stochastic filtering who wish to gain a better understanding of the underlying theory Stochastic filtering in continuous time relies heavily on measure theory stochastic processes and stochastic calculus While knowledge of basic measure theory and probability is assumed the text is largely self contained in that the majority of the results needed are stated in two appendices This should make it easy for the book to be used as a graduate teaching text With this in mind each chapter contains a number of exercises with solutions detailed at the end of the chapter

Applied Functional Analysis Alampallam V. Balakrishnan, 2012-12-06 In preparing the second edition I have taken advantage of the opportunity to correct errors as well as revise the presentation in many places New material has been included in addition reflecting relevant recent work The help of many colleagues and especially Professor J Stoer in ferreting out errors is gratefully acknowledged I also owe special thanks to Professor V Sazonov for many discussions on the white noise theory in Chapter 6 February 1981 A V BALAKRISHNAN v Preface to the First Edition The title *Applied Functional Analysis* is intended to be short for *Functional analysis in a Hilbert space and certain of its applications* the applications being drawn mostly from areas variously referred to as system optimization or control systems or systems analysis One of the signs of the times is a discernible tilt toward application in mathematics and

conversely a greater level of mathematical sophistication in the application areas such as economics or system science both spurred undoubtedly by the heightening pace of digital computer usage This book is an entry into this twilight zone The aspects of functional analysis treated here are rapidly becoming essential in the training at the advance graduate level of system scientists and or mathematical economists There are of course now available many excellent treatises on functional analysis

Mathematics of Kalman-Bucy Filtering Peter A. Ruymgaart, Tsu T. Soong, 2013-03-08 The second edition has not deviated significantly from the first The printing of this edition however has allowed us to make a number of corrections which escaped our scrutiny at the time of the first printing and to generally improve and tighten our presentation of the material Many of these changes were suggested to us by colleagues and readers and their kindness in doing so is greatly appreciated Delft The Netherlands and P A Ruymgaart Buffalo New York December 1987 T T Soong Preface to the First Edition Since their introduction in the mid 1950s the filtering techniques developed by Kalman and by Kalman and Bucy have been widely known and widely used in all areas of applied sciences Starting with applications in aerospace engineering their impact has been felt not only in all areas of engineering but as all also in the social sciences biological sciences medical sciences as well other physical sciences Despite all the good that has come out of this development however there have been misuses because the theory has been used mainly as a tool or a procedure by many applied workers without fully understanding its underlying mathematical workings This book addresses a mathematical approach to Kalman Bucy filtering and is an outgrowth of lectures given at our institutions since 1971 in a sequence of courses devoted to Kalman Bucy filters

Stochastic Processes in Polymeric Fluids Hans C. Öttinger, 2012-12-06 A SPECTER is haunting the scientific world the specter of computers All the powers of traditional science have entered into a holy alliance to exorcise this specter puristic theoreticians and traditionalistic experimentalists editors and referees of prestigious journals philosophers of science and mathematicians Where is a pioneering computer simulation that has not been decried as unreliable by its opponents in power The Computer Manifesto As a result of the enormous progress in computer technology made during the last few decades computer simulations have become a very powerful and widely applicable tool in science and engineering The main purpose of this book is a comprehensive description of the background and possibilities for the application of computer simulation techniques in polymer fluid dynamics Modeling and understanding the flow behavior of polymeric liquids on the kinetic theory level is not merely a great intellectual challenge but rather a matter of immense practical importance for example in connection with plastics manufacture processing of foods and movement of biological fluids The classical computer simulation technique for static problems in statistical mechanics is the Monte Carlo method developed in the early 1950s The name of this method underlines how unusual and strange the idea of using random numbers in the exact sciences is at first glance However the Monte Carlo method is a rigorous and efficient means for evaluating moments and static spatial correlation functions for given probability distributions

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