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Louis H Y Chen

STEIN'S METHOD AND APPLICATIONS

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Stein's Method Persi Diaconis, Susan Holmes, 2004 These papers were presented and developed as expository talks at a summer long workshop on Stein's method at Stanford's Department of Statistics in 1998. P iii

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Applications CH. A. Charalambides,M.V. Koutras,N. Balakrishnan,2000-09-21 This monograph of carefully collected articles reviews recent developments in theoretical and applied statistical science highlights current noteworthy results and illustrates their applications and points out possible new directions to pursue With its enlightening account of statistical discoveries and its numerous figures and tables Probabili Stochastic Analysis and Applications 2014 Dan Crisan,Ben Hambly,Thaleia Zariphopoulou,2014-12-13 Articles from many of the main contributors to recent progress in stochastic analysis are included in this volume which provides a snapshot of the current state of the area and its ongoing developments It constitutes the proceedings of the conference on Stochastic Analysis and Applications held at the University of Oxford and the Oxford Man Institute during 23 27 September 2013 The conference honored the 60th birthday of Professor Terry Lyons FLSW FRSE FRS Wallis Professor of Mathematics University of Oxford Terry Lyons is one of the leaders in the field of stochastic analysis His introduction of the notion of rough paths has revolutionized the field both in theory and in practice Stochastic Analysis is the branch of mathematics that deals with the analysis of dynamical systems affected by noise It emerged as a core area of mathematics in the late 20th century and has subsequently developed into an important theory with a wide range of powerful and novel tools and with impressive applications within and beyond mathematics Many systems are profoundly affected by stochastic fluctuations and it is not surprising that the array of applications of Stochastic Analysis is vast and touches on many aspects of life The present volume is intended for researchers and Ph D students in stochastic analysis and its applications stochastic optimization and financial mathematics as well as financial engineers and quantitative analysts *Complex Stochastic Systems* O.E. Barndorff-Nielsen,Claudia Kluppelberg,2000-08-09 Complex stochastic systems comprises a vast area of research from modelling specific applications to model fitting estimation procedures and computing issues The exponential growth in computing power over the last two decades has revolutionized statistical analysis and led to rapid developments and great progress in this emerging field In Complex Stochastic Systems leading researchers address various statistical aspects of the field illustrated by some very concrete applications A Primer on Markov Chain Monte Carlo by Peter J Green provides a wide ranging mixture of the mathematical and statistical ideas enriched with concrete examples and more than 100 references Causal Inference from Graphical Models by Steffen L

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