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Steklov Seminar 1984 Statistics And Control Of Stochastic Processes

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Steklov Seminar, 1984. Statistics and Control of Stochastic Processes N.V. Krylov,R.Sh. Liptser,A.A. Novikov,1985-06-24 *Steklov Seminar, 1984. Statistics and Control of Stochastic Processes* N.V. Krylov,R.Sh. Liptser,A.A. Novikov,1985-06-24 Statistics and Control of Stochastic Processes Albert Nikolaevich Shiriaev,1989 **Statistics and Control of Stochastic Processes** Nikolaĭ Vladimirovich Krylov,Robert Shevilevich Lipt□s□er,Anatoliĭ Aleksandrovich Novikov,1985 Statistics and Control of Random Processes A. A. Novikov,Alʹbert Nikolaevich Shiri□a□ev,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 seminmartingales 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 **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 **Identification of Dynamical Systems with Small Noise** Yury 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 Xo Xo 0 t T 0 1 where W is a standard Wiener process and St is some nonanticipative smooth t function By the observations X X 0 t T of this process we will solve some t of the problems of identification both parametric and nonparametric If the trend S is known up to the value of some finite dimensional parameter St X St X where E e c Rd then we have a parametric case The nonparametric problems arise if we know only the degree of smoothness of the function St X 0 t 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 0 and in the nonparametric situation we investigate some kernel type estimators of unknown functions say StO O t T The asymptotic in such problems of estimation for this scheme of observations was usually considered as T 00 because this limit is a direct analog to the traditional limit n 00 in the classical mathematical statistics of i i d observations The limit c 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 sureys Ito s second order parabolic equations and explores filtering problems for processes whose trajectories can be described by them

Constrained Markov Decision Processes Eitan Altman,2021-12-24 This book provides a unified approach for the study of constrained Markov decision processes with a finite state space and unbounded costs Unlike the single controller case considered in many other books the author considers a single controller with several objectives such as minimizing delays and loss probabilities and maximization of throughputs It is desirable to design a controller that minimizes one cost objective subject to inequality constraints on other cost objectives This framework describes dynamic decision problems arising frequently in many engineering fields A thorough overview of these applications is presented in the introduction The book is then divided into three sections that build upon each other *Stochastic Differential Games. Theory and Applications* Kandethody M. Ramachandran,Chris P. Tsokos,2012-01-05 The subject theory is important in finance economics investment strategies health sciences environment industrial engineering etc **Stochastic Systems in Merging Phase Space** Vladimir Semenovich Koroli?uk,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 **Statistics of Random Processes** Robert Liptser,Alʹbert Nikolaevich Shiri□a□ev,Albert N. Shiryaev,2001 These volumes cover non linear filtering prediction and smoothing theory and its applications to the problem of optimal estimation control with incomplete data information theory and sequential testing of hypothesis Also presented is the theory of martingales of interest to those who deal with problems in financial mathematics These editions include new material expanded chapters and comments on recent progress in the field

Handbook of Markov Decision Processes Eugene A. Feinberg,Adam Shwartz,2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the re spective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts ofSection 1 2 Most chap ters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science 1 1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studiessequential optimization ofdiscrete time stochastic systems The basic object is a discrete time stochas tic system whose transition mechanism can be controlled over time Each control policy defines the stochastic process and values of objective functions associated with this process The goal is to select a

good control policy In real life decisions that humans and computers make on all levels usually have two types ofimpacts i they cost orsavetime money or other resources or they bring revenues as well as ii they have an impact on the future by influencing the dynamics In many situations decisions with the largest immediate profit may not be good in view offuture events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation *Statistics and Control of Stochastic Processes* N.V. Krylov,R. Sh Liptser,A.A. Novikov,1985

Transactions of the Fourth Army Conference on Applied Mathematics and Computing ,1987 **From Stochastic Calculus to Mathematical Finance** Yu. Kabanov,R. Liptser,J. Stoyanov,2007-04-03 Dedicated to the Russian mathematician Albert Shiryaev on his 70th birthday this is a collection of papers written by his former students co authors and colleagues The book represents the modern state of art of a quickly maturing theory and will be an essential source and reading for researchers in this area Diversity of topics and comprehensive style of the papers make the book attractive for PhD students and young researchers **Statistics of Random Processes II** Robert Shevilevich Lipt□s□er,Al′bert Nikolaevich Shiri□a□ev,2001 Written by two renowned experts in the field the books under review contain a thorough and insightful treatment of the fundamental underpinnings of various aspects of stochastic processes as well as a wide range of applications Providing clear exposition deep mathematical results and superb technical representation they are masterpieces of the subject of stochastic analysis and nonlinear filtering These books will become classics SIAM REVIEW **Statistics of Random Processes** Robert S. Liptser,Albert N. Shiryaev,2013-04-17 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions as semimartingale stochastic integral with respect to semimartingale the ItO formula for semimartingales etc At that time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and It type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes **Statistics of Random Processes II** Robert S. Liptser,Albert N. Shiryaev,2013-03-14 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions as semimartingale stochastic integral with respect to semimartingale the Ito formula for semimartingales etc At that

time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and ItO type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes *Probability and Statistical Models with 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

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