Sandor M. Veres

## Stochastics Monographs Volume 4



**Sandor M. Veres** 

Structure Selection of Stochastic Dynamic Systems Sandor M. Veres, 1991-01-01 This book gives a reliable review on structure selection of stochastic dynamic systems using information criteria AIC BIC o and stochastic complexity After theoretical investigations many simulations are estimators which illustrate both the effectiveness and the limitations of these methods The reader can gain his or her own experience on theworking of many methods associated with different parameter estimators using the demonstration disk which can be run on most IBM compatible personal computers. The book will be helpful to anybody interested in applying automated methods of model structure selection inn control engineering in time series analysis or in signal processing Structure Selection of Stochastic Dynamic Systems Sandor M. Veres, 1991-01-01 This book gives a reliable review on structure selection of stochastic dynamic systems using information criteria AIC BIC o and stochastic complexity After theoretical investigations many simulations are estimators which illustrate both the effectiveness and the limitations of these methods The reader can gain his or her own experience on theworking of many methods associated with different parameter estimators using the demonstration disk which can be run on most IBM compatible personal computers The book will be helpful to anybody interested in applying automated methods of model structure selection inn control engineering in time series analysis or in signal processing Structure Selection of Stochastic Processes and Related Topics Jeff Englebert, 1996-02-09 Stochastic Dynamic Systems Sándor M. Veres, 1991 The aim of this volume is to make accessible to a greater audience papers given at the 10th Winterschool on Stochastic Processes in Siegmundsburg Germany March 1994 The papers include developments in stochastic analysis applications to finance mathematics Markov processes and diffusion processes stochastic differential equations and stochastic partial differential equations Stochastic Processes and Related Topics Rainer Buckdahn, Hans J. Engelbert, Marc Yor, 2002-05-16 This volume comprises selected papers presented at the 12th Winter School on Stochastic Processes and their Applications which was held in Siegmundsburg Germany in March 2000 The contents include Backward Stochastic Differential Equations Semilinear PDE and SPDE Arbitrage Theory Credit Derivatives and Models for Correlated Defaults Three Intertwined Brownian Topics Exponential Functionals Winding Numbers and Local Times A unique opportunity to read ideas from all the top experts on the subject Stochastic Processes and Related Topics is intended for postgraduates and researchers working in this area of mathematics and provides a useful source of reference Stochastic Analysis and Related Topics J.E. Lindstrom, 1993-12-08 First published in 1993 Routledge is an imprint of Taylor Francis an informa company Regularity Theory and Stochastic Flows for Parabolic ISPDES Franco Flandoli, 2024-12-11 The book treats two topics in the theory of stochastic partial differential equations space regularity of solutions and existence of stochastic flows The equations considered in the book are linear parabolic with multiplicative noise like those arising in non linear filtering or diffusion models in randomly moving media Regularity theory in Sobolev spaces is extensively investigated for homogeneous and non

homogeneous boundary value problems with a detailed analysis of the new geometrical conditions on coefficients arising as a consequence of the stochaticity The book provides an account of regularity results that may represent a useful reference for the researcher in stochastic partial differential equations Regularity theory is then applied to prove the existence of stochastic flows In spite of the variety of results on stochastic flows obtained by this method several open problems are pointed out with the hope of stimulating further research on this subject **Applied Stochastic Analysis M. H. A.** Davis, Robert James Elliott, 1991 A collection of 22 articles based on papers presented at a workshop held at Imperial College London April 1989 They concern applications of stochastic analysis the theory of stochastic integration martingales and Markov processes to a variety of applied problems centered around optimization of dynamical systems under uncertainty Topics covered include characterization and approximation for stochastic system models problems in stochastic control theory and various facets of nonlinear filtering theory and system identification Annotation copyrighted by Book News Inc Portland OR Structure Selection and Estimation of Linear Stochastic Dynamic Systems: The Information Criterion Approach VERES SÁNDOR., 1989 Contiguity and the Statistical Invariance Principle P. E. Greenwood, Al'bert Nikolaevich Shiri∏a∏ev,1985 Advances in Intelligent Data Analysis Frank Hoffmann, 2001-09-05 Thismeantthat ofthealmost 150 submissions were ceived wewereable to selectionly 23 for or alpresentation and 16 for poster presentation. In addition to these contributed papers there was a key note address from Daryl Pregibon invited presentations from Katharina Morik RolfBackhofen and SunilRao and aspecial datachallenge session whereresearchersdescribed their attempts to analyseachallengingdatasetprovidedbyPaulCohen Thisacceptancerate enabledustoensureahighqualityconference while also permitting us to p vide good coverage of the various to pics subsumed within the general heading of intelligent data analysis Wewouldliketoexpressourthanksandappreciationtoeveryoneinvolved intheorganization of the meeting and the selection of the papers. It is the behind the scenese ortswhichensurethesmoothrunningandsuccessofany conference **Random Probability Measures on Polish Spaces** Hans Crauel, 2002-07-25 In this monograph the narrow topology on random probability measures on Polish spaces is investigated in a thorough and comprehensive way As a special feature no additional assumptions on the probability space in the background such as completeness or a countable generated algebra are made One of the main results is a direct proof of the rando New Technical Books New York Public Library, 1992 **Identification of Parametric Models** Eric Walter, Luc Pronzato, 1997-01-14 The presentation of a coherent methodology for the estimation of the parameters of mathematical models from experimental data is examined in this volume Many topics are covered including the choice of the structure of the mathematical model the choice of a performance criterion to compare models the optimization of this performance criterion the evaluation of the uncertainty in the estimated parameters the design of experiments so as to get the most relevant data and the critical analysis of results There are also several features unique to the work such as an up to

date presentation of the methodology for testing models for identifiability and distinguishability and a comprehensive treatment of parametric optimization which includes greater consider ation of numerical aspects and which examines recursive and non recursive methods for linear and nonlinear models **International Journal of Electrical Engineering** Concise Encyclopedia of Modelling and Simulation D.P. Atherton, P. Borne, 2013-10-22 The **Education** .1993 Concise Encyclopedia of Modelling Simulation contains 172 alphabetically arranged articles describing the modelling and simulation of physical systems The emphasis is on mathematical models and their various forms although other types of models such as knowledge based linguistics based graphical and data based are also discussed The articles are revised from the Systems Control Encyclopedia and many newly commissioned articles are included describing recent developments in the field Articles on identification cover all aspects of this problem from the use and choice of specific test signals to problems of model order and the many algorithms and approaches to parameter estimation Computational techniques such as the finite element method that play an important role in analyzing nonlinear models are covered Articles outline the development of simulation consider currently available simulation languages describe applications and cover current developments in the area Where appropriate illustrations and tables are included to clarify particular topics. This encyclopedia will be a valuable reference source for all practising engineers researchers and postgraduate students in the field of modelling and simulation

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