Stochastic convergence of weighted sums of random elements in linear spaces (Lecture notes in mathematics ; 672)

Taylor, Robert L

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Stochastic Convergence Of Weighted Sums Of Random Elements In Linear Spaces

Guillaume Favre

Stochastic Convergence Of Weighted Sums Of Random Elements In Linear Spaces:

Stochastic Convergence of Weighted Sums of Random Elements in Linear Spaces Robert L. Taylor,2014-01-15
Lecture Notes in Mathematics ,1964   *Stochastic convergence of weighted sums of random elements in linear spaces*
R. L. Taylor,1978   **Stochastic Convergence of Weighted Sums of Random Elements in Linear Spaces** Robert L.
Taylor,2006-11-15   *Stochastic Convergence Of Weighted Sums Of Random Elements In Linear Spaces* R. Taylor,
Asymptotic Behaviour of Linearly Transformed Sums of Random Variables V.V. Buldygin,Serguei Solntsev,2012-12-06
Limit theorems for random sequences may conventionally be divided into two large parts one of them dealing with
convergence of distributions weak limit theorems and the other with almost sure convergence that is to say with asymptotic
prop erties of almost all sample paths of the sequences involved strong limit theorems Although either of these directions is
closely related to another one each of them has its own range of specific problems as well as the own methodology for solving
the underlying problems This book is devoted to the second of the above mentioned lines which means that we study
asymptotic behaviour of almost all sample paths of linearly transformed sums of independent random variables vectors and
elements taking values in topological vector spaces In the classical works of P Levy A Ya Khintchine A N Kolmogorov P
Hartman A Wintner W Feller Yu V Prokhorov and M Loeve the theory of almost sure asymptotic behaviour of increasing
scalar normed sums of independent random vari ables was constructed This theory not only provides conditions of the almost
sure convergence of series of independent random variables but also studies different ver sions of the strong law of large
numbers and the law of the iterated logarithm One should point out that even in this traditional framework there are still
problems which remain open while many definitive results have been obtained quite recently   **Convergence in Ergodic
Theory and Probability** Vitaly Bergelson,Peter March,Joseph Rosenblatt,2011-06-15 This series is devoted to the
publication of monographs lecture resp seminar notes and other materials arising from programs of the OSU Mathemaical
Research Institute This includes proceedings of conferences or workshops held at the Institute and other mathematical
writings   **Model Theory and Arithmetic** C. Berline,K. McAloon,J.-P. Ressayre,2006-11-14   **Combinatorial
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No detailed description available for Asymptotics in Statistics and Probability   **Statistics with Vague Data** Rudolf
Kruse,Klaus Dieter Meyer,2012-12-06 This monograph is an attempt to unify existing works in the field of random sets
random variables and linguistic random variables with respect to statistical analysis It is intended to be a tutorial research
compendium The material of the work is mainly based on the postdoctoral thesis Ha bilitationsschrift of the first author and
on several papers recently published by both authors The methods form the basis of a user friendly software tool which
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graduate level students of mathematics and eomputer scienees held by the first author at the Technical University of

Braunschweig The textbook is designed for readers with an advanced knowledge of mathematics The idea of writing this book came from Professor Dr H Skala Several of our students have significantly contributed to its preparation We would like to express our gratitude to Reinhard Elsner for his support in typesetting the book Jorg Gebhardt and Jorg Knop for preparing the drawings Michael Eike and Jiirgen Freckmann for implementing the programming system and Giinter Lehmann and Winfried Boer for proofreading the manuscript This work was partially supported by the Fraunhofer Gesellschaft We are indebted to D Reidel Publishing Company for making the pub lication of this book possible and would especially like to acknowledge the support whieh we received from our families on this project **Probabilistic Analysis and Related Topics** A. T. Bharucha-Reid,2014-05-10 Probabilistic Analysis and Related Topics Volume 3 focuses on the continuity integrability and differentiability of random functions including operator theory measure theory and functional and numerical analysis The selection first offers information on the qualitative theory of stochastic systems and Langevin equations with multiplicative noise Discussions focus on phase space evolution via direct integration phase space evolution linear and nonlinear systems linearization and generalizations The text then ponders on the stability theory of stochastic difference systems and Markov properties for random fields Topics include Markov property of solutions of stochastic partial differential equations Markov property for generalized Gaussian random fields Markov properties for generalized random fields stochastic stability of nonlinear systems and linear stochastic systems The publication examines the method of random contractors and its applications to random nonlinear equations including integral contractors and applications to random equations random contractors with random nonlinear majorant functions and random contractors and application to random nonlinear operator equations The selection is a valuable reference for mathematicians and researchers interested in the general theory of random functions **Statistical Properties of the Generalized Inverse Gaussian Distribution** B. Jorgensen,2012-12-06 In 1978 the idea of studying the generalized inverse Gaussian distribution was proposed to me by Professor Ole Barndorff Nielsen who had come across the distribution in the study of the socalled hyperbolic distributions where it emerged in connection with the representation of the hyperbolic distributions as mixtures of normal distributions The statistical properties of the generalized inverse Gaussian distribution were at that time virtually unde veloped but it turned out that the distribution has some nice properties and models many sets of data satisfactorily This work contains an account of the statistical properties of the distribu tion as far as they are developed at present The work was done at the Department of Theoretical Statistics Aarhus University mostly in 1979 and was partial fulfilment to wards my M Sc degree I wish to convey my warm thanks to Ole Barn dorff Nielsen and Preben BI sild for their advice and for comments on earlier versions of the manuscript and to Jette Hamborg for her skilful typing *Anaesthesiologische Probleme in der Gefäßchirurgie* P. Revesz,L. Schmetterer,V.M. Zolotarev,2012-12-06 The first Pannonian Symposium on Mathematical Statistics was held at Bad Tatzmannsdorf Burgenland Austria from September 16th to 21st 1979 The aim of it was to furthe

and intensify scientific cooperation in the Pannonian area which in a broad sense can be understood to cover Hungary the eastern part of Austria Czechoslovakia and parts of Poland ugoslavia and Romania The location of centers of research in mathematical statistics and probability theory in this territory has been a good reason for the geographical limitation of this meeting About 70 researchers attended this symposium and 49 lectures were delivered a considerable part of the presented papers is collected in this volume Beside the lectures vigorous informal discussions among the participants took place so that many problems were raised and possible ways of solutions were attacked We take the opportunity to thank Dr U Dieter Graz Dr F Konecny Wien Dr W Krieger G8ttingen and Dr E Neuwirth Wien for their valuable help in the refereeing work for this volume The Pannonian Symposium could not have taken place without the support of several institutions The Austrian Ministry for Research and Science the State government of Burgenland the Community Bad Tatzmannsdorf the Kurbad Tatzmannsdorf AG the Austrian Society for Information Science and Statistics IBM Austria Volksbank Oberwart Erste Osterreichische Spar Casse and Spielbanken AG Austria The Austrian Academy of Sciences iv made possible the participation in the Symposium for several mathematicians We express our gratitude to all these institutions for their generous help

Asymptotic Efficiency of Statistical Estimators: Concepts and Higher Order Asymptotic Efficiency Masafumi Akahira,Kei Takeuchi,2012-12-06 This monograph is a collection of results recently obtained by the authors Most of these have been published while others are awaitlng publication Our investigation has two main purposes Firstly we discuss higher order asymptotic efficiency of estimators in regular situa tions In these situations it is known that the maximum likelihood estimator MLE is asymptotically efficient in some not always specified sense However there exists here a whole class of asymptotically efficient estimators which are thus asymptotically equivalent to the MLE It is required to make finer distinctions among the estimators by considering higher order terms in the expansions of their asymptotic distributions Secondly we discuss asymptotically efficient estimators in non regular situations These are situations where the MLE or other estimators are not asymptotically normally distributed or where l 2 their order of convergence or consistency is not n as in the regular cases It is necessary to redefine the concept of asympto tic efficiency together with the concept of the maximum order of consistency Under the new definition as asymptotically efficient estimator may not always exist We have not attempted to tell the whole story in a systematic way The field of asymptotic theory in statistical estimation is relatively uncultivated So we have tried to focus attention on such aspects of our recent results which throw light on the area

Multiple Statistical Decision Theory: Recent Developments S. S. Gupta,D.-Y. Huang,2012-12-06 The theory and practice of decision making involves infinite or finite number of actions The decision rules with a finite number of elements in the action space are the so called multiple decision procedures Several approaches to problems of multi ple decisions have been developed in particular the last decade has witnessed a phenomenal growth of this field An important aspect of the recent contributions is the attempt by several authors to formalize these problems more in the framework of general decision

theory In this work we have applied general decision theory to develop some modified principles which are reasonable for problems in this field Our comments and contributions have been written in a positive spirt and hopefully these will an impact on the future direction of research in this field Using the various viewpoints and frameworks we have emphasized recent developments in the theory of selection and ranking Ihich in our opinion provides one of the main tools in this field The growth of the theory of selection and ranking has kept apace with great vigor as is evidenced by the publication of two recent books one by Gibbons Olkin and Sobel 1977 and the other by Gupta and Panchapakesan 1979 An earlier monograph by Bechhofer Kiefer and Sobel 1968 had also provided some very interest ing work in this field **Modern Probability Theory** B. Ramdas Bhat,2007 The Book Continues To Cover The Syllabus Of A One Year Course On Probability Theory The Rigorous Axiomatic Approach Continues To Be Followed For Those Who Plan To Apply Probability Models In Their Chosen Areas The Book Will Provide The Necessary Foundation For Those Who Want To Proceed To Work In The Area Of Stochastic Processes The Present Work Will Provide The Necessary Preliminary Background It Can Be Used By Probabilists Statisticians And Mathematicians In The Present Revised Edition Many Concepts Have Been Elaborated Clarifications Are Given For A Number Of Steps In The Proofs Of Results Derived Additional Examples And Problems Are Given At The End Of Different Chapters An Additional Preliminary Chapter Has Been Added So That Students Can Recapitulate The Topics Normally Covered In The Undergraduate Courses It Also Forms The Foundation For Topics Covered In The Remaining Chapters The Third Edition Incorporates The Suggestions For Improvements Received By The Author When The Earlier Editions Were In Circulation With The Additional Features And Most Of The Errors Weeded Out The Book Is Hoped To Become More Useful In The Hands Of Students And Teachers **International Encyclopedia of Statistical Science** Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of statistics across various fields from economics and business to healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field 　　　　 ,1996 **Probability in Banach Spaces III** A. Beck,2006-11-14

Reviewing **Stochastic Convergence Of Weighted Sums Of Random Elements In Linear Spaces**: Unlocking the Spellbinding Force of Linguistics

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