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Statistics And Control Of Stochastic Processes Steklov Seminar 19851986 Volume

N.V. Krylov,R.Sh. Liptser,A.A. Novikov



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Statistics and Control of Stochastic Processes Albert Nikolaevich Shiryaev, 1989 **Statistics and Control of Stochastic Processes** Al'bert Nikolaevich Shiryaev, 1989 Subject Guide to Books in Print , 1996 **New Serial Titles** , 1992 Forthcoming Books Rose Arny, 1989-09 **Books in Print Supplement** , 1988 *Books in Print* , 2003-09

Uniform Trade List Annual , 1977 *Statistics and Control of Stochastic Processes* Yu M. Kabanov, Yuri M. Kabanov, B. L. Rozovskii, A. N. Shiryaev, 1997 This volume contains papers presented at the Steklov Seminar on Statistics and Control of Stochastic Processes For the past three decades the seminar has determined the development in a number of important directions of the theory of random processes not only in the USSR now Russia but in the whole world It was organised by A N Shiryaev in collaboration with N V Krylov and R Sh Liptser It started off with optimal stopping and filtering with applications to engineering and very soon extended its interests to more general problems of stochastic control causal and anticipating stochastic calculus limit theorems for semimartingales martingale methods in queueing theory foundations of statistics of random processes and in recent years mathematical finance Many studies for example of stochastic PDEs or extended stochastic integrals anticipated largely Western works The contributions in this book are devoted to the hottest topics and united by a martingale which was the key idea of the seminar **Steklov Seminar, 1984. Statistics and Control of Stochastic Processes** N.V. Krylov, R.Sh. Liptser, A.A. Novikov, 1985-06-24

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