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Oleg Klesov



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Spectral Theory of Random Fields Michail I. Jadrenko, 1983 *Random Fields on the Sphere* Domenico Marinucci, Giovanni Peccati, 2011-08-25 *Random Fields on the Sphere* presents a comprehensive analysis of isotropic spherical random fields. The main emphasis is on tools from harmonic analysis beginning with the representation theory for the group of rotations $SO(3)$. Many recent developments on the method of moments and cumulants for the analysis of Gaussian subordinated fields are reviewed. This background material is used to analyse spectral representations of isotropic spherical random fields and then to investigate in depth the properties of associated harmonic coefficients. Properties and statistical estimation of angular power spectra and polyspectra are addressed in full. The authors are strongly motivated by cosmological applications especially the analysis of cosmic microwave background CMB radiation data which has initiated a challenging new field of mathematical and statistical research. Ideal for mathematicians and statisticians interested in applications to cosmology it will also interest cosmologists and mathematicians working in group representations, stochastic calculus and spherical wavelets. *Probabilistic and Stochastic Methods in Analysis, with Applications* J.S. Byrnes, Kathryn A. Hargreaves, Karl Berry, 2012-12-06 Probability has been an important part of mathematics for more than three centuries. Moreover its importance has grown in recent decades since the computing power now widely available has allowed probabilistic and stochastic techniques to attack problems such as speech and image processing, geophysical exploration, radar, sonar etc all of which are covered here. The book contains three exceptionally clear expositions on wavelets, frames and their applications. A further extremely active current research area well covered here is the relation between probability and partial differential equations including probabilistic representations of solutions to elliptic and parabolic PDEs. New approaches such as the PDE method for large deviation problems and stochastic optimal control and filtering theory are beginning to yield their secrets. Another topic dealt with is the application of probabilistic techniques to mathematical analysis. Finally there are clear explanations of normal numbers and dynamic systems and the influence of probability on our daily lives. **Non-Stationary Stochastic Processes Estimation** Maksym Luz, Mikhail Moklyachuk, 2024-05-20 The problem of forecasting future values of economic and physical processes, the problem of restoring lost information, cleaning signals or other data observations from noise is magnified in an information laden world. Methods of stochastic processes estimation depend on two main factors. The first factor is construction of a model of the process being investigated. The second factor is the available information about the structure of the process under consideration. In this book we propose results of the investigation of the problem of mean square optimal estimation, extrapolation, interpolation and filtering of linear functionals depending on unobserved values of stochastic sequences and processes with periodically stationary and long memory multiplicative seasonal increments. Formulas for calculating the mean square errors and the spectral characteristics of the optimal estimates of the functionals are derived in the case of spectral certainty where spectral

structure of the considered sequences and processes are exactly known In the case where spectral densities of the sequences and processes are not known exactly while some sets of admissible spectral densities are given we apply the minimax robust method of estimation **Limit Theorems for Multi-Indexed Sums of Random Variables** Oleg Klesov,2014-10-13

Presenting the first unified treatment of limit theorems for multiple sums of independent random variables this volume fills an important gap in the field Several new results are introduced even in the classical setting as well as some new approaches that are simpler than those already established in the literature In particular new proofs of the strong law of large numbers and the Hajek Renyi inequality are detailed Applications of the described theory include Gibbs fields spin glasses polymer models image analysis and random shapes Limit theorems form the backbone of probability theory and statistical theory alike The theory of multiple sums of random variables is a direct generalization of the classical study of limit theorems whose importance and wide application in science is unquestionable However to date the subject of multiple sums has only been treated in journals The results described in this book will be of interest to advanced undergraduates graduate students and researchers who work on limit theorems in probability theory the statistical analysis of random fields as well as in the field of random sets or stochastic geometry The central topic is also important for statistical theory developing statistical inferences for random fields and also has applications to the sciences including physics and chemistry **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 *Advances in Imaging and*

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Models for Environmental Data Dale L. Zimmerman, Jay M. Ver Hoef, 2024-04-17 Many applied researchers equate spatial statistics with prediction or mapping but this book naturally extends linear models which includes regression and ANOVA as pillars of applied statistics to achieve a more comprehensive treatment of the analysis of spatially autocorrelated data Spatial Linear Models for Environmental Data aimed at students and professionals with a master's level training in statistics presents a unique applied and thorough treatment of spatial linear models within a statistics framework Two subfields one called geostatistics and the other called areal or lattice models are extensively covered Zimmerman and Ver Hoef present topics clearly using many examples and simulation studies to illustrate ideas By mimicking their examples and R code readers will be able to fit spatial linear models to their data and draw proper scientific conclusions Topics covered include Exploratory methods for spatial data including outlier detection semi variograms Moran's I and Geary's c Ordinary and generalized least squares regression methods and their application to spatial data Suitable parametric models for the mean and covariance structure of geostatistical and areal data Model fitting including inference methods for explanatory variables and likelihood based methods for covariance parameters Practical use of spatial linear models including prediction kriging spatial sampling and spatial design of experiments for solving real world problems All concepts are introduced in a natural order and illustrated throughout the book using four datasets All analyses tables and figures are completely reproducible using open source R code provided at a GitHub site Exercises are given at the end of each chapter with full solutions provided on an instructor's FTP site supplied by the publisher

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