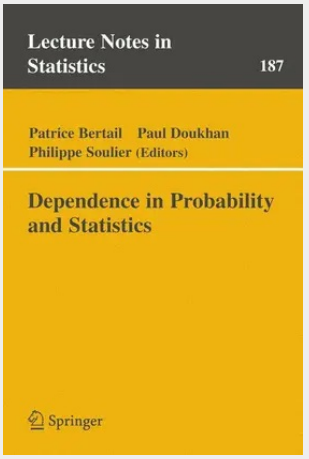
Bertail / Doukhan / Soulier

Dependence in Probability and Statistics



This book gives a detailed account of recent developments in the field of probability and statistics for dependent data. It covers a wide range of topics from Markov chain theory and weak dependence with an emphasis on some recent developments on dynamical systems, to strong dependence in times series and random fields. A section is devoted to statistical estimation problems and specific applications. The book is written as a succession of papers by field specialists, alternating general surveys, mostly at a level accessible to graduate students in probability and statistics, and more general research papers mainly suitable to researchers in the field. The book considers recent developments on weak dependent time series, including some new results for Markov chains, and fills a gap between the probability and statistical literature and the dynamical system literature. The book also presents new results on strong dependence with an emphasis on non-linear processes and random fields.

The purpose of this book is to give a detailed account of some recent devel- ments in the ?eld of probability and statistics for dependent data. It covers a wide range of topics from Markov chains theory, weak dependence, dynamical system to strong dependence and their applications. The title of this book has been somehow borrowed from the book ¿Dependence in Probability and Statistics: a Survey of Recent Result¿ edited by Ernst Eberlein and Murad S. Taqqu, Birkh¿ auser (1986), which could serve as an excellent prerequisite for reading this book. We hope that the reader will ?nd it as useful and stimulating as the previous one. This book was planned during a conference, entitled ¿STATDEP2005: Statistics for dependent datä, organized by the Statistical Laboratory of the CREST (Research Center in Economy and Statistics), in Paris/Malako?, under the auspices of the French State Statistical Institute, INSEE. See http://www.crest.fr/pageperso/statdep2005/home.htm for some r- rospective informations. However this book is not a conference proceeding. This conference has witnessed the rapid growth of contributions on dep- dent data in the probabilistic and statistical literature and the need for a book covering recent developments scattered in various probability and s- tistical journals. To achieve such a goal, we have solicited some participants of the conferences as well as other specialists of the ?eld.

106,99 €
99,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387317410
Medium: Buch
ISBN: 978-0-387-31741-0
Verlag: Springer
Erscheinungstermin: 24.05.2006
Sprache(n): Englisch
Auflage: 1. Auflage 2006
Serie: Lecture Notes in Statistics
Produktform: Kartoniert
Gewicht: 1540 g
Seiten: 490
Format (B x H): 155 x 235 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)