

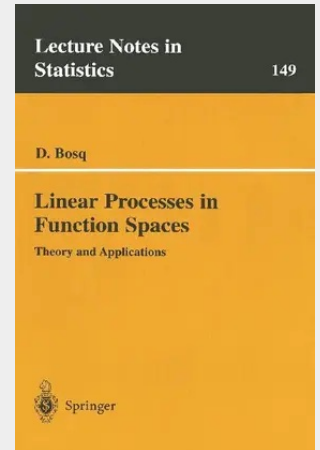
Bosq

Linear Processes in Function Spaces

Theory and Applications

The main subject of this book is the estimation and forecasting of continuous time processes. It leads to a development of the theory of linear processes in function spaces. The necessary mathematical tools are presented in Chapters 1 and 2. Chapters 3 to 6 deal with autoregressive processes in Hilbert and Banach spaces. Chapter 7 is devoted to general linear processes and Chapter 8 with statistical prediction. Implementation and numerical applications appear in Chapter 9. The book assumes a knowledge of classical probability theory and statistics. Denis Bosq is Professor of Statistics at the University of Paris 6 (Pierre et Marie Curie). He is Chief-Editor of Statistical Inference for Stochastic Processes and of Annales de l'ISUP, and Associate Editor of the Journal of Nonparametric Statistics. He is an elected member of the International Statistical Institute, and he has published about 100 papers or works on nonparametric statistics and five books including Nonparametric Statistics for Stochastic Processes: Estimation and Prediction, Second Edition (Springer, 1998).

This book discusses linear processes in Banach spaces. It will be of interest to statistical researchers interested in functional data analysis.



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