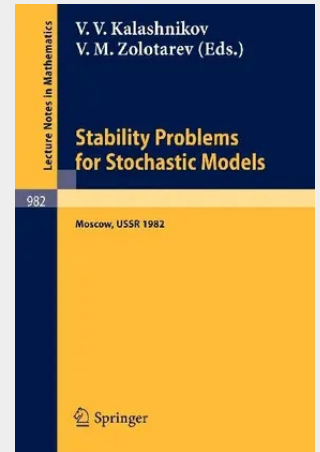


Stability Problems for Stochastic Models

Proceedings of the 6th International Seminar Held in Moscow, USSR, April 1982

Hypererlang approximation of probability distributions on $(0, \infty)$ and its application.- On the discrete analog of Marshall-Olkin's distribution.- On some stability theorems.- On stability estimation of certain characterization of the exponential distribution.- Accuracy estimation of the results of complex systems simulation with vector output and several types of randomnesses.- A complete metric in the function space $D[0, \infty)$ and its application.- On the estimation of location and scale parameters of stable laws.- Discretization in the problems of stability of characterization of the exponential distribution.- Some questions of stability theory of the stochastic economical models.- Characterizations of the bivariate exponential distribution and Marshall - Olkin distribution and stability.- On the growth of entire characteristic functions.- An elementary characterization of the multinomial and the multivariate hypergeometric distributions.- On the stability of characterizations of the unit distribution.- Minimal metrics in the real random variables space.- On poisson output of queueing systems.- On a relation between Levy - Prohorov metrics and ideal metrics.- On the stability of lack of memory characterization of the exponential distribution.- Several remarks on applications of one approach to studies of characterization problems of Polya's theorem type.- On the metrics of the type ρ .- On a problem of Dugué.- Limit theorems in the problems of stability.- Robust statistical procedures: A general approach.

Hypererlang approximation of probability distributions on $(0, \infty)$ and its application.- On the discrete analog of Marshall-Olkin's distribution.- On some stability theorems.- On stability estimation of certain characterization of the exponential distribution.- Accuracy estimation of the results of complex systems simulation with vector output and several types of randomnesses.- A complete metric in the function space $D[0, \infty)$ and its application.- On the estimation of location and scale parameters of stable laws.- Discretization in the problems of stability of characterization of the exponential distribution.- Some questions of stability theory of the stochastic economical models.- Characterizations of the bivariate exponential distribution and Marshall - Olkin distribution and stability.- On the growth of entire characteristic functions.- An elementary characterization of the multinomial and the multivariate hypergeometric distributions.- On the stability of characterizations of the unit distribution.- Minimal metrics in the real random variables space.- On poisson output of queueing systems.- On a relation between Levy - Prohorov metrics and ideal metrics.- On the stability of lack of memory characterization of the exponential distribution.- Several remarks on applications of one approach to studies of characterization problems of Polya's theorem type.- On the metrics of the type ρ .- On a problem of Dugué.- Limit theorems in the problems of stability.- Robust statistical procedures: A general approach.



37,40 €

34,95 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783540122784

Medium: Buch

ISBN: 978-3-540-12278-4

Verlag: Springer

Erscheinungstermin: 01.04.1983

Sprache(n): Englisch

Auflage: 1. Auflage 1983

Serie: Lecture Notes in Mathematics

Produktform: Kartoniert

Gewicht: 1000 g

Seiten: 300

Format (B x H): 155 x 235 mm

