Shiryaev

Optimal Stopping Rules

Although three decades have passed since first publication of this book - reprinted now as a result of popular demand - the content remains up-to-date and interesting for many researchers as is shown by the frequent references to it in current publications. The area of application of the Optimal Stopping Theory is very broad. In this book, the general theory of the construction of optimal stopping policies is developed for the case of Markov processes in discrete and continuous time. One chapter is devoted specially to the applications that address problems of the testing of statistical hypotheses, and quickest detection of the time of change of the probability characteristics of the observable processes. The author is one of the leading experts of the field and gives an authoritative treatment of a subject that, 30 years after original publication of this book, is proving increasingly important.

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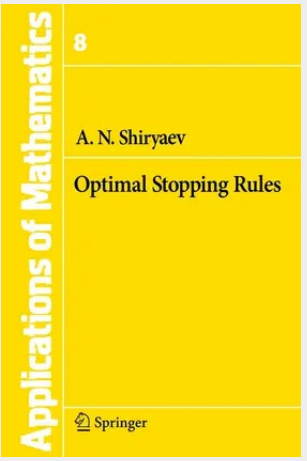

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