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Empirical Process Techniques for Dependent Data

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Empirical Process Techniques For Dependent Data

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Empirical Process Techniques For Dependent Data:

Empirical Process Techniques for Dependent Data Herold Dehling, Thomas Mikosch, Michael Sørensen, 2012-12-06
Empirical process techniques for independent data have been used for many years in statistics and probability theory. These techniques have proved very useful for studying asymptotic properties of parametric as well as non-parametric statistical procedures. Recently the need to model the dependence structure in data sets from many different subject areas such as finance, insurance and telecommunications has led to new developments concerning the empirical distribution function and the empirical process for dependent, mostly stationary sequences. This work gives an introduction to this new theory of empirical process techniques which has so far been scattered in the statistical and probabilistic literature and surveys the most recent developments in various related fields. Key features: A thorough and comprehensive introduction to the existing theory of empirical process techniques for dependent data. Accessible surveys by leading experts of the most recent developments in various related fields. Examines empirical process techniques for dependent data useful for studying parametric and non-parametric statistical procedures. Comprehensive bibliographies. An overview of applications in various fields related to empirical processes: e.g. spectral analysis of time series, the bootstrap for stationary sequences, extreme value theory and the empirical process for mixing dependent observations including the case of strong dependence. To date this book is the only comprehensive treatment of the topic in book literature. It is an ideal introductory text that will serve as a reference or resource for classroom use in the areas of statistics, time series analysis, extreme value theory, point process theory and applied probability theory. Contributors: P. Ango Nze, M. A. Arcones, I. Berkes, R. Dahlhaus, J. Dedecker, H. G. Dehling.

Empirical Process Techniques for Dependent Data Herold Dehling, Thomas Mikosch, Michael Sørensen, 2002-01-01

Asymptotic Theory of Weakly Dependent Random Processes Emmanuel Rio, 2017-04-13
Ces notes sont consacrées aux inégalités et aux théorèmes limites classiques pour les suites de variables aléatoires absolument régulières ou fortement mélangeantes au sens de Rosenblatt. Le but poursuivi est de donner des outils techniques pour l'étude des processus faiblement dépendants aux statisticiens ou aux probabilistes travaillant sur ces processus.

Functional Gaussian Approximation for Dependent Structures Florence Merlevède, Magda Peligrad, Sergey Utev, 2019-02-14
Functional Gaussian Approximation for Dependent Structures develops and analyses mathematical models for phenomena that evolve in time and influence each other. It provides a better understanding of the structure and asymptotic behaviour of stochastic processes. Two approaches are taken. Firstly, the authors present tools for dealing with the dependent structures used to obtain normal approximations. Secondly, they apply normal approximations to various examples. The main tools consist of inequalities for dependent sequences of random variables leading to limit theorems including the functional central limit theorem and functional moderate deviation principle. The results point out large classes of dependent random variables which satisfy invariance principles making possible the statistical study of data coming from stochastic processes both with short and long

memory The dependence structures considered throughout the book include the traditional mixing structures martingale like structures and weakly negatively dependent structures which link the notion of mixing to the notions of association and negative dependence Several applications are carefully selected to exhibit the importance of the theoretical results They include random walks in random scenery and determinantal processes In addition due to their importance in analysing new data in economics linear processes with dependent innovations will also be considered and analysed

Abstracts of Papers Presented to the American Mathematical Society American Mathematical Society,2003

Journal of the American Statistical Association ,2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics,2007

Inference on Long Memory Processes Hongwen Guo,2006

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Efficient Market Mechanisms and Simulation-based Learning for Multi-agent Systems Rahul Jain (Computer networks scientist),2004

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Journal of Petroleum Technology ,1972

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