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A.W. van der Vaart

Asymptotic Methods In Probability And Statistics

Aleksandr Alekseevich Borovkov



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Asymptotic Methods in Probability and Statistics with Applications N. Balakrishnan, V.B. Nevzorov, 2001-06-21 Traditions of the 150 year old St Petersburg School of Probability and Statistics had been developed by many prominent scientists including P L Chebyshev A M Lyapunov A A Markov S N Bernstein and Yu V Linnik In 1948 the Chair of Probability and Statistics was established at the Department of Mathematics and Mechanics of the St Petersburg State University with Yu V Linnik being its founder and also the first Chair Nowadays alumni of this Chair are spread around Russia Lithuania France Germany Sweden China the United States and Canada The fiftieth anniversary of this Chair was celebrated by an International Conference which was held in St Petersburg from June 24-28 1998 More than 125 probabilists and statisticians from 18 countries Azerbaijan Canada Finland France Germany Hungary Israel Italy Lithuania The Netherlands Norway Poland Russia Taiwan Turkey Ukraine Uzbekistan and the United States participated in this International Conference in order to discuss the current state and perspectives of Probability and Mathematical Statistics The conference was organized jointly by St Petersburg State University St Petersburg branch of Mathematical Institute and the Euler Institute and was partially sponsored by the Russian Foundation of Basic Researches The main theme of the Conference was chosen in the tradition of the St Petersburg School of Probability and Statistics

Asymptotic Methods in Probability and Statistics with Applications N. Balakrishnan, Il'dar Abdulovich Ibragimov, Valery B. Nevzorov, 2001 One of the aims of the conference on which this book is based was to provide a platform for the exchange of recent findings and new ideas inspired by the so called Hungarian construction and other approximate methodologies This volume of 55 papers is dedicated to Miklós Csörgő a co-founder of the Hungarian construction school by the invited speakers and contributors to ICAMPS 97 This excellent treatise reflects the many developments in this field while pointing to new directions to be explored An unequalled contribution to research in probability and statistics

Expansions and Asymptotics for Statistics Christopher G. Small, 2010-05-07 Asymptotic methods provide important tools for approximating and analysing functions that arise in probability and statistics Moreover the conclusions of asymptotic analysis often supplement the conclusions obtained by numerical methods Providing a broad toolkit of analytical methods *Expansions and Asymptotics for Statistics* shows how asymptotic methods can be used to obtain sharp bounds and asymptotic expansions for a wide range of problems

Stochastic Geometry, Spatial Statistics and Random Fields Evgeny Spodarev, 2013-02-11 This volume provides a modern introduction to stochastic geometry random fields and spatial statistics at a post graduate level It is focused on asymptotic methods in geometric probability including weak and strong limit theorems for random spatial structures point processes sets graphs fields with applications to statistics Written as a contributed volume of lecture notes it will be useful not only for students but also for lecturers and researchers interested in geometric probability and related subjects

Asymptotic Methods in Queuing Theory Aleksandr Alekseevich Borovkov, 1984

From Finite Sample to Asymptotic Methods in Statistics Pranab Kumar Sen, Julio da Motta Singer, Antonio C. Pedroso de Lima, 2014-05-14 A

broad view of exact statistical inference and the development of asymptotic statistical inference **Asymptotic Laws and Methods in Stochastics** Donald Dawson, Rafal Kulik, Mohamedou Ould Haye, Barbara Szyszkowicz, Yiqiang Zhao, 2015-11-12 This book contains articles arising from a conference in honour of mathematician statistician Mikl s Cs rg on the occasion of his 80th birthday held in Ottawa in July 2012 It comprises research papers and overview articles which provide a substantial glimpse of the history and state of the art of the field of asymptotic methods in probability and statistics written by leading experts The volume consists of twenty articles on topics on limit theorems for self normalized processes planar processes the central limit theorem and laws of large numbers change point problems short and long range dependent time series applied probability and stochastic processes and the theory and methods of statistics It also includes Cs rg s list of publications during more than 50 years since 1962 **Asymptotic Methods in Stochastics** Lajos Horvath and Barbara Szyszkowicz, Honoring over forty years of Miklos Csorgo s work in probability and statistics this title shows the state of the research This book covers such topics as path properties of stochastic processes weak convergence of random size sums almost sure stability of weighted maxima and procedures for detecting changes in statistical models *Asymptotic Methods in Statistical Decision Theory* Lucien Le Cam, 2012-12-06 This book grew out of lectures delivered at the University of California Berkeley over many years The subject is a part of asymptotics in statistics organized around a few central ideas The presentation proceeds from the general to the particular since this seemed the best way to emphasize the basic concepts The reader is expected to have been exposed to statistical thinking and methodology as expounded for instance in the book by H Cramer 1946 or the more recent text by P Bickel and K Doksum 1977 Another pos sibility closer to the present in spirit is Ferguson 1967 Otherwise the reader is expected to possess some mathematical maturity but not really a great deal of detailed mathematical knowledge Very few mathematical objects are used their assumed properties are simple the results are almost always immediate consequences of the definitions Some objects such as vector lattices may not have been included in the standard background of a student of statistics For these we have provided a summary of relevant facts in the Appendix The basic structures in the whole affair are systems that Blackwell called experiments and transitions between them An experiment is a mathe matical abstraction intended to describe the basic features of an observational process if that process is contemplated in advance of its implementation Typically an experiment consists of a set E of theories about what may happen in the observational process

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