

<<概率统计中的极限理论及其应用>>

图书基本信息

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前言

To celebrate the 65th birthday of Professor Zhengyan Lin, an International Conference on Asymptotic Theory in Probability and Statistics was held at the Center of Mathematical Sciences and Department of Mathematics of Zhejiang University, Hangzhou, China, in the summer of 2006. One of the aims of the conference was to provide a platform for the exchange of new ideas and recent developments in asymptotic theory and applications. Many speakers of the conference were invited to contribute to this volume, which consists of expository papers based on their invited talks or related research areas. All papers were carefully peer reviewed. We would like to dedicate this book to Professor Zhengyan Lin and wish him continuing success in many years to come! Professor Lin is a leading probabilist in China. He has made significant contributions to the development of asymptotic theory, especially, limit theorems for mixing dependent random variables and self-normalized sums, and sample path properties of Gaussian processes. Professor Lin has published over 140 papers and 7 books. He and Professor Chuanrong Lu have supervised over 160 graduate students at Hangzhou University (now merged with Zhejiang University) since 1982. An objective of the present volume of 18 papers by the invited speakers and contributors to the conference is to introduce graduate students to some active research areas in probability and statistics. Most papers are survey papers so that the present volume can provide readers with a valuable resource in probability, statistics and their applications. Obviously, we cannot cover all of the important topics of current research. The volume consists of three parts: (I) Limit Theorems, (II) Statistics and Applications, and (III) Mathematical Finance and Insurance. Part I has 8 papers, focusing on limit theory through various angles. It starts with the probability theory of self-normalization (Lai and Shao), followed by random partitions (Su), adaptive designs (Zhang), Gaussian processes (Wang), Gaussian random fields (Xiao), large deviations theory for two-parameter Gaussian processes (Chen and Csörgő), intersection local times (Chen), and ends with limit theorems for U-statistics (JING) to serve as a link between probability and statistics.

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内容概要

This volume is a collection of 18 papers on asymptotic theory in probability, statistics and their applications to a wide variety of problems. It contains three parts, limit theorems, statistics and applications, mathematical finance and Insurance. Most papers are survey papers and the volume is intended for graduate students in probability and statistics and researchers in related areas.

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书籍目录

Part : Limit Theorems. Self-normalized Limit Theorems in Probability and Statistics Asymptotic Analysis of Random Partitions Limit Theorems on Adaptive Designs in Clinical Trials Functional Limit Theorems for Gaussian Processes Strong Local Nondeterminism and Sample Path Properties of Gaussian Random Fields Large Deviations for Two-Parameter Gaussian Processes Related to Change-Point Analysis Intersection Local Times: Large Deviations and Laws of the Iterated Logarithm Limit Theorems for U-StatisticsPart : Statistics and Applications On the Inverse Problem for the t-Statistic Statistical Analysis for Rounded Data Piecewise Regression Models: Estimation Theory and Applications Estimation in Partially Linear Models With Missing Data: A Review Asymptotic Methods in Nonlinear Time Series Models Nonparametric Classification and Probabilistic Classifier with Environmental and Remote Sensing Applications Mixed Linear Model Approaches for Complex Trait AnalysisPart : Mathematical Finance and Insurance Inference and Computation for Stochastic Volatility Models Related to Option Pricing A Selective Overview of Applications of Choquet Integrals Some Recent Developments in Actuarial Science

章节摘录

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The launch of this Advanced Lectures in Mathematics series is aimed at keeping mathematicians informed of the latest developments in mathematics, as well as to aid in the learning of new mathematical topics by students all over the world. Each volume consists of either an expository monograph or a collection of significant introductions to important topics. This series emphasizes the history and sources of motivation for the topics under discussion, and also gives an overview of the current status of research in each particular field. These volumes are the first source to which people will turn in order to learn new subjects and to discover the latest results of many cutting-edge fields in mathematics.

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