Statistics And Control Of Random Processes

Robert S. Liptser,Albert N. Shiryaev

Statistics And Control Of Random Processes:

   Statistics and Control of Random Processes A. A. Novikov,Al'bert Nikolaevich Shiri︠a︡ev,1994 This book contains papers by participants in two seminars one on martingales and statistics of stochastic processes and one on sequential analysis both of which were held at the Steklov Institute of the Russian Academy of Sciences The papers develop the concepts of martingales and seminmartingales and stochastic calculus for them as well as their applications in statistics and control of stochastic processes The class of semimartingales that is the class of all processes which can be represented as a sum of a martingale and a process with bounded variation is rather large It contains such important processes as Brownian motion Poisson processes solutions of stochastic differential equations and others The papers treat theoretical aspects of statistics of stochastic processes as well as specific models of stochastic processes from the standpoint of their statistics and control The collection is intended for undergraduate and graduate students and researchers in probability theory and mathematical statistics   *Statistics and Control of Random Processes* ,1996   *Statistics of Random Processes II* Robert S. Liptser,Albert N. Shiryaev,2013-03-14 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions as semimartingale stochastic integral with respect to semimartingale the Ito formula for semimartingales etc At that time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and ItO type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes   **Probability, Random Processes, and Statistical Analysis** Hisashi Kobayashi,Brian L. Mark,William Turin,2011-12-15 Together with the fundamentals of probability random processes and statistical analysis this insightful book also presents a broad range of advanced topics and applications There is extensive coverage of Bayesian vs frequentist statistics time series and spectral representation inequalities bound and approximation maximum likelihood estimation and the expectation maximization EM algorithm geometric Brownian motion and It process Applications such as hidden Markov models HMM the Viterbi BCJR and Baum Welch algorithms algorithms for machine learning Wiener and Kalman filters and queueing and loss networks are treated in detail The book will be useful to students and researchers in such areas as communications signal processing

networks machine learning bioinformatics econometrics and mathematical finance With a solutions manual lecture slides supplementary materials and MATLAB programs all available online it is ideal for classroom teaching as well as a valuable reference for professionals   **Statistics and Control of Stochastic Processes** Nikolaĭ Vladimirovich Krylov,Robert Shevilevich Lipt︠s︡er,Anatoliĭ Aleksandrovich Novikov,1985   **Statistics And Control Of Stochastic Processes: The Liptser Festschrift** Yu M Kabanov,Albert N Shiryaev,Boris L Rozovskii,1997-12-04 This volume contains papers presented at the Steklov Seminar on Statistics and Control of Stochastic Processes For the past three decades the seminar has determined the development in a number of important directions of the theory of random processes not only in the USSR now Russia but in the whole world It was organised by A N Shiryaev in collaboration with N V Krylov and R Sh Liptser It started off with optimal stopping and filtering with applications to engineering and very soon extended its interests to more general problems of stochastic control causal and anticipating stochastic calculus limit theorems for semimartingales martingale methods in queueing theory foundations of statistics of random processes and in recent years mathematical finance Many studies for example of stochastic PDEs or extended stochastic integrals anticipated largely Western works The contributions in this book are devoted to the hottest topics and united by a martingale methodology which was the key idea of the seminar   *Statistics and Control of Stochastic Processes* Nikolai Vladimirovich Krylov,Aleksandr Aleksandrovich Novikov,1985   NBS Special Publication ,1968   **Statistics of Random Processes** Robert Shevilevich Lipt︠s︡er,Alʹbert Nikolaevich Shiri︠a︡ev,1977   *U.S. Government Research Reports* ,1964   Statistics and Control of Stochastic Processes Yu M. Kabanov,Yuri M. Kabanov,B. L. Rozovskii,A. N. Shiryaev,1997 This volume contains papers presented at the Steklov Seminar on Statistics and Control of Stochastic Processes For the past three decades the seminar has determined the development in a number of important directions of the theory of random processes not only in the USSR now Russia but in the whole world It was organised by A N Shiryaev in collaboration with N V Krylov and R Sh Liptser It started off with optimal stopping and filtering with applications to engineering and very soon extended its interests to more general problems of stochastic control causal and anticipating stochastic calculus limit theorems for semimartingales martingale methods in queueing theory foundations of statistics of random processes and in recent years mathematical finance Many studies for example of stochastic PDEs or extended stochastic integrals anticipated largely Western works The contributions in this book are devoted to the hottest topics and united by a martingale which was the key idea of the seminar   Scientific and Technical Aerospace Reports ,1969 Lists citations with abstracts for aerospace related reports obtained from world wide sources and announces documents that have recently been entered into the NASA Scientific and Technical Information Database   *Random Processes in Automatic Control* J. Halcombe Laning jr.,Richard H. Battin,1956   **Statistics of Random Processes** Robert S. Liptser,Albert N. Shiryaev,2013-04-17 At the end of 1960s and the beginning of 1970s when the Russian version of this book was written the general theory of random processes did not operate widely with such notions

as semimartingale stochastic integral with respect to semimartingale the ItO formula for semimartingales etc At that time in stochastic calculus theory of martingales the main object was the square integrable martingale In a short time this theory was applied to such areas as nonlinear filtering optimal stochastic control statistics for diffusion type processes In the first edition of these volumes the stochastic calculus based on square integrable martingale theory was presented in detail with the proof of the Doob Meyer decomposition for submartingales and the description of a structure for stochastic integrals In the first volume General Theory these results were used for a presentation of further important facts such as the Girsanov theorem and its generalizations theorems on the innovation pro cesses structure of the densities Radon Nikodym derivatives for absolutely continuous measures being distributions of diffusion and It type processes and existence theorems for weak and strong solutions of stochastic differential equations All the results and facts mentioned above have played a key role in the derivation of general equations for nonlinear filtering prediction and smoothing of random processes   Mathematical Methods of Statistics ,1995   **Statistics of Random Processes** Robert S. Liptser,Albert N. Shiryaev,2000-11-06 These volumes cover non linear filtering prediction and smoothing theory and its applications to the problem of optimal estimation control with incomplete data information theory and sequential testing of hypothesis Also presented is the theory of martingales of interest to those who deal with problems in financial mathematics These editions include new material expanded chapters and comments on recent progress in the field   Computer Literature Bibliography: 1964-1967 W. W. Youden,1965   **Statistics of Random Processes II** R.S. Liptser,A.N. Shiryayev,2013-04-17   **Probability Theory Subject Indexes from Mathematical Reviews** American Mathematical Society,1987   **Random Processes in Nonlinear Control Systems** Anatoliĭ Arkadʹevich Pervozvanskiĭ,1965

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