Statistical Inference for Stochastic Processes

Statistical Inference From Stochastic Processes

Narahari Umanath Prabhu

Statistical Inference From Stochastic Processes:

Statistical Inference from Stochastic Processes Narahari Umanath Prabhu,1988 Comprises the proceedings of the AMS IMS SIAM Summer Research Conference on Statistical Inference from Stochastic Processes held at Cornell University in August 1987 This book provides students and researchers with a familiarity with the foundations of inference from stochastic processes and intends to provide a knowledge of the developments Statistical Inference in Stochastic Processes N.U. Prabhu,2020-08-13 Covering both theory and applications this collection of eleven contributed papers surveys the role of probabilistic models and statistical techniques in image analysis and processing develops likelihood methods for inference about parameters that determine the drift and the jump mechanism of a di *Statistical Inferences for Stochasic Processes* Ishwar V. Basawa,B. L. S. Prakasa Rao,1980-01-28 Introductory examples of stochastic models Special models General theory Further approaches Statistical Inference for Discrete Time Stochastic Processes M. B. Rajarshi,2012-10-05 This work is an overview of statistical inference in stationary discrete time stochastic processes Results in the last fifteen years particularly on non Gaussian sequences and semi parametric and non parametric analysis have been reviewed The first chapter gives a background of results on martingales and strong mixing sequences which enable us to generate various classes of CAN estimators in the case of dependent observations Topics discussed include inference in Markov chains and extension of Markov chains such as Raftery s Mixture Transition Density model and Hidden Markov chains and extensions of ARMA models with a Binomial Poisson Geometric Exponential Gamma Weibull Lognormal Inverse Gaussian and Cauchy as stationary distributions It further discusses applications of semi parametric methods of estimation such as conditional least squares and estimating functions in stochastic models Construction of confidence intervals based on estimating functions is discussed in some detail Kernel based estimation of joint density and conditional expectation are also discussed Bootstrap and other resampling procedures for dependent sequences such as Markov chains Markov sequences linear auto regressive moving average sequences block based bootstrap for stationary sequences and other block based procedures are also discussed in some detail This work can be useful for researchers interested in knowing developments in inference in discrete time stochastic processes It can be used as a material for advanced level research students A Course in Stochastic Processes Denis Bosq,Hung T. Nguyen,2013-03-09 This text is an Elementary Introduction to Stochastic Processes in discrete and continuous time with an initiation of the statistical inference The material is standard and classical for a first course in Stochastic Processes at the senior graduate level lessons 1 12 To provide students with a view of statistics of stochastic processes three lessons 13 15 were added These lessons can be either optional or serve as an introduction to statistical inference with dependent observations Several points of this text need to be elaborated 1 The pedagogy is somewhat obvious Since this text is designed for a one semester course each lesson can be covered in one week or so Having in mind a mixed audience of students from different departments Math ematics Statistics Economics Engineering etc we have presented the

material in each lesson in the most simple way with emphasis on moti vation of concepts aspects of applications and computational procedures Basically we try to explain to beginners questions such as What is the topic in this lesson Why this topic How to study this topic math ematically The exercises at the end of each lesson will deepen the stu dents understanding of the material and test their ability to carry out basic computations Exercises with an asterisk are optional difficult and might not be suitable for homework but should provide food for thought   *Statistical Inference for Stochastic Processes* ,1998   *Statistical Inference for Ergodic Diffusion Processes* Yu. A. Kutoyants,2004 The first book in inference for stochastic processes from a statistical rather than a probabilistic perspective It provides a systematic exposition of theoretical results from over ten years of mathematical literature and presents for the first time in book form many new techniques and approaches   *Statistical Inference and Related Topics* Madan Lal Puri,2014-05-10 Statistical Inference and Related Topics Volume 2 presents the proceedings of the Summer Research Institute on Statistical Inference for Stochastic Processes held in Bloomingdale Indiana on July 31 to August 9 1975 This book focuses on the theory of statistical inference for stochastic processes Organized into 15 chapters this volume begins with an overview of the case of continuous distributions with one real parameter This text then reviews some results for multidimensional empirical processes and Brownian sheets when they are indexed by families of sets Other chapters consider a class of cubic spline estimators of probability density functions over a finite interval This book discusses as well the method to construct nonelimination type sequential procedures to select a subset containing all the superior populations The final chapter deals with Markov sequences which are among the most interesting available for study with a rich theory and varied applications This book is a valuable resource for graduate students and research workers   *Statistical Inference for Fractional Diffusion Processes* B. L. S. Prakasa Rao,2011-07-05 Stochastic processes are widely used for model building in the social physical engineering and life sciences as well as in financial economics In model building statistical inference for stochastic processes is of great importance from both a theoretical and an applications point of view This book deals with Fractional Diffusion Processes and statistical inference for such stochastic processes The main focus of the book is to consider parametric and nonparametric inference problems for fractional diffusion processes when a complete path of the process over a finite interval is observable Key features Introduces self similar processes fractional Brownian motion and stochastic integration with respect to fractional Brownian motion Provides a comprehensive review of statistical inference for processes driven by fractional Brownian motion for modelling long range dependence Presents a study of parametric and nonparametric inference problems for the fractional diffusion process Discusses the fractional Brownian sheet and infinite dimensional fractional Brownian motion Includes recent results and developments in the area of statistical inference of fractional diffusion processes Researchers and students working on the statistics of fractional diffusion processes and applied mathematicians and statisticians involved in stochastic process modelling will benefit from this book   *Statistical Inferences for Stochasic*

Processes Ishwar V. Basawa,2014-06-28 Stats Inference Stochasic Process   Statistical inference from stochastic processes Narahari Umanath Prabhu,1988   **Bayesian Inference for Stochastic Processes** Lyle D. Broemeling,2017-12-12 This is the first book designed to introduce Bayesian inference procedures for stochastic processes There are clear advantages to the Bayesian approach including the optimal use of prior information Initially the book begins with a brief review of Bayesian inference and uses many examples relevant to the analysis of stochastic processes including the four major types namely those with discrete time and discrete state space and continuous time and continuous state space The elements necessary to understanding stochastic processes are then introduced followed by chapters devoted to the Bayesian analysis of such processes It is important that a chapter devoted to the fundamental concepts in stochastic processes is included Bayesian inference estimation testing hypotheses and prediction for discrete time Markov chains for Markov jump processes for normal processes e g Brownian motion and the Ornstein Uhlenbeck process for traditional time series and lastly for point and spatial processes are described in detail Heavy emphasis is placed on many examples taken from biology and other scientific disciplines In order analyses of stochastic processes it will use R and WinBUGS Features Uses the Bayesian approach to make statistical Inferences about stochastic processes The R package is used to simulate realizations from different types of processes Based on realizations from stochastic processes the WinBUGS package will provide the Bayesian analysis estimation testing hypotheses and prediction for the unknown parameters of stochastic processes To illustrate the Bayesian inference many examples taken from biology economics and astronomy will reinforce the basic concepts of the subject A practical approach is implemented by considering realistic examples of interest to the scientific community WinBUGS and R code are provided in the text allowing the reader to easily verify the results of the inferential procedures found in the many examples of the book Readers with a good background in two areas probability theory and statistical inference should be able to master the essential ideas of this book   **Proceedings of the Summer Research Institute on Statistical Inference for Stochastic Processes, Bloomington, Indiana, July 31-** Indiana University,1975   **Statistical Inference for Stochastic Processes** ,1975   *Stochastic Processes and Statistical Inference* B. L. S. Prakasa Rao,B. Ramdas Bhat,1996   **Proceedings** Summer Research Institute on Statistical Inference for Stochastic Processes, Indiana University, 1974,Indiana University,Institute of Mathematical Statistics,1975   Another Look at Statistical Inference for Stochastic Processes P. D. Feigin,B. Reiser,1978   *Theory of Stochastic Objects* Athanasios Christou Micheas,2018-01-19 This book defines and investigates the concept of a random object To accomplish this task in a natural way it brings together three major areas statistical inference measure theoretic probability theory and stochastic processes This point of view has not been explored by existing textbooks one would need material on real analysis measure and probability theory as well as stochastic processes in addition to at least one text on statistics to capture the detail and depth of material that has gone into this volume Presents and illustrates random objects in different contexts under a unified framework starting with

rudimentary results on random variables and random sequences all the way up to stochastic partial differential equations Reviews rudimentary probability and introduces statistical inference from basic to advanced thus making the transition from basic statistical modeling and estimation to advanced topics more natural and concrete Compact and comprehensive presentation of the material that will be useful to a reader from the mathematics and statistical sciences at any stage of their career either as a graduate student an instructor or an academician conducting research and requiring quick references and examples to classic topics Includes 378 exercises with the solutions manual available on the book s website 121 illustrative examples of the concepts presented in the text many including multiple items in a single example The book is targeted towards students at the master s and Ph D levels as well as academicians in the mathematics statistics and related disciplines Basic knowledge of calculus and matrix algebra is required Prior knowledge of probability or measure theory is welcomed but not necessary **Proceedings of the Summer Research Institute on Statistical Inference for Stochastic Processes** Summer Research Institute on Statistical Inference for Stochastic Processes (1975, Bloomington, Ind.),1975

Statistical Inference for Piecewise-deterministic Markov Processes Romain Azais,Florian Bouguet,2018-07-31 Piecewise deterministic Markov processes form a class of stochastic models with a sizeable scope of applications biology insurance neuroscience networks finance Such processes are defined by a deterministic motion punctuated by random jumps at random times and offer simple yet challenging models to study Nevertheless the issue of statistical estimation of the parameters ruling the jump mechanism is far from trivial Responding to new developments in the field as well as to current research interests and needs Statistical inference for piecewise deterministic Markov processes offers a detailed and comprehensive survey of state of the art results It covers a wide range of general processes as well as applied models The present book also dwells on statistics in the context of Markov chains since piecewise deterministic Markov processes are characterized by an embedded Markov chain corresponding to the position of the process right after the jumps

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