

HARALD CRAMÉR

Structural and  
Statistical Problems  
for a Class of  
Stochastic Processes

*The First Samuel Stanley Wilks Lecture  
at Princeton University, March 7, 1970*



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# Structural And Statistical Problems For A Class Of Stochastic Processes

**Harald Cramér**



## **Structural And Statistical Problems For A Class Of Stochastic Processes:**

**Structural and Statistical Problems for a Class of Stochastic Processes** Harald Cramér, 2017-03-14 Professor Cramer author of the pivotal *Mathematical Methods of Statistics* 1946 examines problems in the theory of stochastic processes that can be considered as generalizations of problems in the classical theory of statistical inference He discusses first the representation formula and then treats its application to the multiplicity problem classes of processes with multiplicity  $N \geq 1$  normal or Gaussian processes He concludes with a discussion of problems of estimation for a normal process A distinguished mathematician Harald Cramer has been President of the University of Stockholm and Chancellor of the Swedish Universities He is a member of many professional societies including the Royal Swedish Academy of Science and the American Academy of Arts and Sciences Originally published in 1971 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905 **Structural and Statistical Problems for a Class of Stochastic Processes: The First Samuel Stanley Wilks Lecture at Princeton University, March 7, 1970** Harald Cramér, [Structural and Statistics Problems for a Class of Stochastic Processes](#) Harald Cramér, 1971 **Publications de L'Institut Mathématique** Matematički institut (Belgrade, Serbia), 1988 **Scientific and Technical Books in Print** ,1972 **Time Series in the Time Domain** Edward James Hannan, P. R. Krishnaiah, Malempati Madhusudana Rao, 1985 Hardbound In this volume prominent workers in the field discuss various time series methods in the time domain The topics included are autoregressive moving average models control estimation identification model selection non linear time series non stationary time series prediction robustness sampling designs signal attenuation and speech recognition This volume complements *Handbook of Statistics 3 Time Series in the Frequency Domain* **The Publishers' Trade List Annual** ,1985 **American Book Publishing Record Cumulative, 1950-1977: Title index** R.R. Bowker Company. Department of Bibliography, 1978 [The Publishers Weekly](#) ,1972 **U.S. Government Research Reports** ,1964 **Paperbacks in Print** ,1973 **Government-wide Index to Federal Research & Development Reports** ,1966 **Bookseller** ,1972 Vols for 1871 76 1913 14 include an extra number The Christmas bookseller separately paged and not included in the consecutive numbering of the regular series [Subject Guide to Books in Print](#) ,1993 **Linear Least-squares Estimation** Thomas Kailath, 1977 A survey of the field Mathematical foundations of least squares prediction theory Wiener hopf equations and optimum filters State space models and recursive filters *The Bookseller* ,1972 [Library of Congress Catalogs](#) Library of Congress, 1976 **Library of Congress Catalog** Library of Congress, 1970 [SIAM Journal on Control and Optimization](#) Society for Industrial and Applied Mathematics, 1976 **Bell**

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