

Probability and its Applications

**Víctor H. de la Peña
Evarist Giné**

Decoupling **From Dependence to Independence**



Springer

Decoupling From Dependence To Independence

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Decoupling From Dependence To Independence:

Decoupling Victor de la Peña, Evarist Giné, 2012-12-06 Decoupling theory provides a general framework for analyzing problems involving dependent random variables as if they were independent. It was born in the early eighties as a natural continuation of martingale theory and has acquired a life of its own due to vigorous development and wide applicability. The authors provide a friendly and systematic introduction to the theory and applications of decoupling. The book begins with a chapter on sums of independent random variables and vectors with maximal inequalities and sharp estimates on moments which are later used to develop and interpret decoupling inequalities. Decoupling is first introduced as it applies in two specific areas: randomly stopped processes, boundary crossing problems, and unbiased estimation of U statistics and U processes where it has become a basic tool in obtaining several definitive results. In particular, decoupling is an essential component in the development of the asymptotic theory of U statistics and U processes. The authors then proceed with the theory of decoupling in full generality. Special attention is given to comparison and interplay between martingale and decoupling theory and to applications. Among other results, the applications include limit theorems, moment and exponential inequalities for martingales, and more general dependence structures, results with biostatistical implications, and moment convergence in Anscombe's theorem and Wald's equation for U statistics. This book is addressed to researchers in probability and statistics and to graduate students. The exposition is at the level of a second graduate probability course with a good portion of the material fit for use in a first year course. Victor de la Peña is Associate Professor of Statistics at Columbia University and is one of the more active developers of decoupling. **The Rademacher System in Function Spaces** Sergey V.

Astashkin, 2020-07-27 This book presents a systematic treatment of the Rademacher system, one of the most important unifying concepts in mathematics, and includes a number of recent important and beautiful results related to the Rademacher functions. The book discusses the relationship between the properties of the Rademacher system and geometry of some function spaces. It consists of three parts in which this system is considered respectively in L_p spaces in general symmetric spaces and in certain classes of non symmetric spaces: BMO, Paley-Cesàro, Morrey. The presentation is clear and transparent, providing all main results with detailed proofs. Moreover, literary and historical comments are given at the end of each chapter. This book will be suitable for graduate students and researchers interested in functional analysis, theory of functions, and geometry of Banach spaces. **Probability and Statistical Models with Applications** CH. A. Charalambides, M.V.

Koutras, N. Balakrishnan, 2000-09-21 This monograph of carefully collected articles reviews recent developments in theoretical and applied statistical science, highlights current noteworthy results, and illustrates their applications and points out possible new directions to pursue. With its enlightening account of statistical discoveries and its numerous figures and tables. Probabili High Dimensional Probability VII Christian Houdré, David M. Mason, Patricia Reynaud-Bouret, Jan

Rosiński, 2016-09-21 This volume collects selected papers from the 7th High Dimensional Probability meeting held at the

Institut d tudes Scientifiques de Carg se IESC in Corsica France High Dimensional Probability HDP is an area of mathematics that includes the study of probability distributions and limit theorems in infinite dimensional spaces such as Hilbert spaces and Banach spaces The most remarkable feature of this area is that it has resulted in the creation of powerful new tools and perspectives whose range of application has led to interactions with other subfields of mathematics statistics and computer science These include random matrices nonparametric statistics empirical processes statistical learning theory concentration of measure phenomena strong and weak approximations functional estimation combinatorial optimization and random graphs The contributions in this volume show that HDP theory continues to thrive and develop new tools methods techniques and perspectives to analyze random phenomena On the Estimation of Multiple Random Integrals and U-Statistics Péter

Major,2013-06-28 This work starts with the study of those limit theorems in probability theory for which classical methods do not work In many cases some form of linearization can help to solve the problem because the linearized version is simpler But in order to apply such a method we have to show that the linearization causes a negligible error The estimation of this error leads to some important large deviation type problems and the main subject of this work is their investigation We provide sharp estimates of the tail distribution of multiple integrals with respect to a normalized empirical measure and so called degenerate U statistics and also of the supremum of appropriate classes of such quantities The proofs apply a number of useful techniques of modern probability that enable us to investigate the non linear functionals of independent random variables This lecture note yields insights into these methods and may also be useful for those who only want some new tools to help them prove limit theorems when standard methods are not a viable option **Stochastic Inequalities and**

Applications Evariste Giné,Christian Houdré,David Nualart,2012-12-06 Concentration inequalities which express the fact that certain complicated random variables are almost constant have proven of utmost importance in many areas of probability and statistics This volume contains refined versions of these inequalities and their relationship to many applications particularly in stochastic analysis The broad range and the high quality of the contributions make this book highly attractive for graduates postgraduates and researchers in the above areas **International Encyclopedia of**

Statistical Science Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of statistics across various fields from economics and business to

healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field **Nigel J. Kalton Selecta** Fritz Gesztesy, Gilles Godefroy, Loukas Grafakos, Igor Verbitsky, 2016-07-05 This is the second part of a two volume anthology comprising a selection of 49 articles that illustrate the depth breadth and scope of Nigel Kalton s research Each article is accompanied by comments from an expert on the respective topic which serves to situate the article in its proper context to successfully link past present and hopefully future developments of the theory and to help readers grasp the extent of Kalton s accomplishments Kalton s work represents a bridge to the mathematics of tomorrow and this book will help readers to cross it Nigel Kalton 1946 2010 was an extraordinary mathematician who made major contributions to an amazingly diverse range of fields over the course of his career **Empirical Process Techniques for Dependent Data** Herold

Dehling, Thomas Mikosch, Michael Sørensen, 2012-12-06 Empirical process techniques for independent data have been used for many years in statistics and probability theory These techniques have proved very useful for studying asymptotic properties of parametric as well as non parametric statistical procedures Recently the need to model the dependence structure in data sets from many different subject areas such as finance insurance and telecommunications has led to new developments concerning the empirical distribution function and the empirical process for dependent mostly stationary sequences This work gives an introduction to this new theory of empirical process techniques which has so far been scattered in the statistical and probabilistic literature and surveys the most recent developments in various related fields Key features A thorough and comprehensive introduction to the existing theory of empirical process techniques for dependent data Accessible surveys by leading experts of the most recent developments in various related fields Examines empirical process techniques for dependent data useful for studying parametric and non parametric statistical procedures Comprehensive bibliographies An overview of applications in various fields related to empirical processes e g spectral analysis of time series the bootstrap for stationary sequences extreme value theory and the empirical process for mixing dependent observations including the case of strong dependence To date this book is the only comprehensive treatment of the topic in book literature It is an ideal introductory text that will serve as a reference or resource for classroom use in the areas of statistics time series analysis extreme value theory point process theory and applied probability theory Contributors P Ango Nze M A Arcones I Berkes R Dahlhaus J Dedecker H G Dehling **Cognitive Networked Sensing and Big Data** Robert Qiu, Michael Wicks, 2013-08-04 Wireless Distributed Computing and Cognitive Sensing defines high dimensional data processing in the context of wireless distributed computing and cognitive sensing This book presents the challenges that are unique to this area such as synchronization caused by the high mobility of the nodes The author will discuss the integration of software defined radio implementation and testbed development The book will also bridge new research results and contextual reviews Also the author provides an examination of large cognitive radio network hardware testbed distributed

sensing and distributed computing *Optimality* Javier Rojo,2006 Journal of the American Statistical Association
 American Statistical Association,2000 *AMSTAT News* American Statistical Association,2000 **Approximation and Probability** Tadeusz Figiel,Anna Kamont,2006 *Heavy Tails And Copulas: Topics In Dependence Modelling In Economics And Finance* Rustam Ibragimov,Artem Prokhorov,2017-02-24 Overall the book is highly technical including full mathematical proofs of the results stated Potential readers are post graduate students or researchers in Quantitative Risk Management willing to have a manual with the state of the art on portfolio diversification and risk aggregation with heavy tails including the fundamental theorems as well as collateral but most useful results on majorization and copula theory Quantitative Finance This book offers a unified approach to the study of crises large fluctuations dependence and contagion effects in economics and finance It covers important topics in statistical modeling and estimation which combine the notions of copulas and heavy tails two particularly valuable tools of today s research in economics finance econometrics and other fields in order to provide a new way of thinking about such vital problems as diversification of risk and propagation of crises through financial markets due to contagion phenomena among others The aim is to arm today s economists with a toolbox suited for analyzing multivariate data with many outliers and with arbitrary dependence patterns The methods and topics discussed and used in the book include in particular majorization theory heavy tailed distributions and copula functions all applied to study robustness of economic financial and statistical models and estimation methods to heavy tails and dependence

Probability Towards 2000 L. Accardi,C.C. Heyde,2012-12-06 Senior probabilists from around the world with widely differing specialties gave their visions of the state of their specialty why they think it is important and how they think it will develop in the new millenium The volume includes papers given at a symposium at Columbia University in 1995 but papers from others not at the meeting were added to broaden the coverage of areas All papers were refereed *Fundamental Principles of Sustainable Hydrogen Energy Value Chain* Chaouki Ghenai,2025-09-22 This book covers the significance of hydrogen in relation to energy transition climate action and sustainable development And the unique aspect of this book is its comprehensive examination of the entire value chain of environmentally friendly hydrogen energy It covers topics such as the following the role of hydrogen in the energy transition and the goal of net zero emissions by 2050 the infrastructures involved in producing storing distributing and using hydrogen the process of converting hydrogen into chemicals and fuels hydrogen safety certification and standards and policies and strategies with regard to capacity building energy security and energy connectivity Because hydrogen can address both energy and environmental issues this value chain has recently come under scrutiny Additionally the book covers the significance of hydrogen in relation to energy transition climate action and sustainable development As the world s economy moves away from carbon pollution hydrogen will play a crucial role Integrating hydrogen into several industrial sectors including power transportation industry and residential and commercial buildings requires enhanced safety efficiency and cost effectiveness at every stage of the value chain **Lasers and**

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Embracing the Tune of Term: An Emotional Symphony within **Decoupling From Dependence To Independence**

In a world eaten by screens and the ceaseless chatter of fast connection, the melodic beauty and emotional symphony produced by the prepared term frequently fade in to the background, eclipsed by the persistent noise and interruptions that permeate our lives. But, nestled within the pages of **Decoupling From Dependence To Independence** a marvelous fictional treasure overflowing with organic emotions, lies an immersive symphony waiting to be embraced. Crafted by a wonderful musician of language, this charming masterpiece conducts viewers on a mental journey, well unraveling the hidden melodies and profound influence resonating within each cautiously crafted phrase. Within the depths of the poignant review, we shall investigate the book's main harmonies, analyze its enthralling publishing fashion, and surrender ourselves to the profound resonance that echoes in the depths of readers' souls.

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