
CONTRIBUTIONS to PROBABILITY

Edited by

J. Gani
V. K. Rohatgi

Contributions To Probability A Collection Of Papers Dedicated To Eugene Lukacs

Didier Musso



Contributions To Probability A Collection Of Papers Dedicated To Eugene Lukacs:

Contributions to Probability J. Gani, V. K. Rohatgi, 2014-05-10 *Contributions to Probability A Collection of Papers Dedicated to Eugene Lukacs* is a collection of papers that reflect Professor Eugene Lukacs broad range of research interests This text celebrates the 75th birthday of Eugene Lukacs mathematician teacher and research worker in probability and mathematical statistics This book is organized into two parts encompassing 23 chapters Part I consists of papers in probability theory limit theorems and stochastic processes This part also deals with the continuation and arithmetic of distribution functions the arc sine law Fourier transform methods and nondifferentiability of the Wiener sheet Part II includes papers in information and statistical theories This book will prove useful to statisticians mathematicians and advance mathematics students

Asymptotic Methods in Stochastics M. Csörgö, Lajos Horváth, Barbara Szyszkowicz, 2004 Honoring over forty years of Miklos Csorgo s work in probability and statistics this title shows the state of the research This book covers such topics as path properties of stochastic processes weak convergence of random size sums almost sure stability of weighted maxima and procedures for detecting changes in statistical models

Studies in Applied Probability Lajos Takács, 1994 *Exchangeability in Probability and Statistics* Bruno De Finetti, Giorgio Koch, Fabio Spizzichino, 1982

Analytic Methods of Probability Theory Hans-Joachim Rossberg, Bernd Jesiak, Gerhard Siegel, 1985

Probability Theory and Extreme Value Theory Madan Lal Puri, 2011-07-11 No detailed description available for Probability Theory and Extreme Value Theory

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Australian National Bibliography , 1982-04 *Subject Catalog* Library of Congress,

Wissenschaftliche Sitzungen zur Stochastik , 1983 *Stability Problems for Stochastic Models* Vladimir V. Kalashnikov, Boyan Penkov, Vladimir M Zolotarev, 2006-11-14

The British Library General Catalogue of Printed Books 1976 to 1982 British Library, 1983

Sums, Trimmed Sums and Extremes Marjorie G. Hahn, Daniel C. Weiner, David M. Mason, 1991 The past decade has seen a resurgence of interest in the study of the asymptotic behavior of sums formed from an independent sequence of random variables In particular recent attention has focused on the interaction of the extreme summands with and their influence upon the sum As observed by many authors the limit theory for sums can be meaningfully expanded far beyond the scope of the classical theory if an intermediate portion i e an unbounded number but a vanishingly small proportion of the extreme summands in the sum are deleted or otherwise modified trimmed The role of the normal law is magnified in these intermediate trimmed theories in that most or all of the resulting limit laws involve variance mixtures of normals The objective of this volume is to present the main approaches to this study of intermediate trimmed sums which have been developed so far and to illustrate the methods with a variety of new results The presentation has been divided into two parts Part I explores the approaches which have evolved from classical analytical techniques conditionin Fourier methods symmetrization triangular array theory Part II is based on the quantile transform technique and utilizes

weak and strong approximations to uniform empirical process The analytic approaches of Part I are represented by five articles involving two groups of authors *A Practical Guide to Heavy Tails* Robert Adler, Raya Feldman, Murad Taqqu, 1998-10-26 Twenty four contributions intended for a wide audience from various disciplines cover a variety of applications of heavy tailed modeling involving telecommunications the Web insurance and finance Along with discussion of specific applications are several papers devoted to time series analysis regression classical signal noise detection problems and the general structure of stable processes viewed from a modeling standpoint Emphasis is placed on developments in handling the numerical problems associated with stable distribution a main technical difficulty until recently No index Annotation copyrighted by Book News Inc Portland OR Journal of analysis and its applications ,1982 *Signal Processing with Alpha-Stable Distributions and Applications* Chrysostomos L. Nikias, Min Shao, 1995-09-28 For the first time this book offers a full and lucid introduction to a useful type of non Gaussian models namely those specified by alpha stable distributions Emphasizing the practical rather than the theoretical it surveys the statistical properties methods and applications of symmetrical alpha stable distributions Proceedings of the Seventh Conference on Probability Theory Marius Iosifescu, Șerban Grigorescu, Tiberiu Postelnicu, 2020-05-18 No detailed description available for Proceedings of the Seventh Conference on Probability Theory **Sums, Trimmed Sums and Extremes** Hahn, 2012-12-06 The past decade has seen a resurgence of interest in the study of the asymptotic behavior of sums formed from an independent sequence of random variables In particular recent attention has focused on the interaction of the extreme summands with and their influence upon the sum As observed by many authors the limit theory for sums can be meaningfully expanded far beyond the scope of the classical theory if an intermediate portion i e an unbounded number but a vanishingly small proportion of the extreme summands in the sum are deleted or otherwise modified trimmed The role of the normal law is magnified in these intermediate trimmed theories in that most or all of the resulting limit laws involve variance mixtures of normals The objective of this volume is to present the main approaches to this study of intermediate trimmed sums which have been developed so far and to illustrate the methods with a variety of new results The presentation has been divided into two parts Part I explores the approaches which have evolved from classical analytical techniques condition in Fourier methods symmetrization triangular array theory Part II is based on the quantile transform technique and utilizes weak and strong approximations to uniform empirical process The analytic approaches of Part I are represented by five articles involving two groups of authors **The Cumulative Book Index** ,1982 A world list of books in the English language

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