

D. Bosq

**Nonparametric Statistics
for Stochastic Processes**

Estimation and Prediction

Second Edition



Springer

Nonparametric Statistics For Stochastic Processes

Estimation And Prediction Lecture Notes In Statistics

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Nonparametric Statistics for Stochastic Processes Denis Bosq, 2012-12-06 This book provides a mathematically rigorous treatment of the theory of nonparametric estimation and prediction for stochastic processes. It discusses discrete time and continuous time and the emphasis is on the kernel methods. Several new results are presented concerning optimal and superoptimal convergence rates. How to implement the method is discussed in detail and several numerical results are presented. This book will be of interest to specialists in mathematical statistics and to those who wish to apply these methods to practical problems involving time series analysis.

Nonlinear Dynamics and Statistics Alistair I. Mees, 2012-12-06 All models are lies. The Earth orbits the sun in an ellipse with the sun at one focus is false but accurate enough for almost all purposes. This book describes the current state of the art of telling useful lies about time varying systems in the real world. Specifically it is about trying to understand that is tell useful lies about dynamical systems directly from observations either because they are too complex to model in the conventional way or because they are simply ill understood. Because it overlaps with conventional time series analysis building models of nonlinear dynamical systems directly from data has been seen by some observers as a somewhat ill informed attempt to reinvent time series analysis. The truth is distinctly less trivial. It is surely impossible except in a few special cases to re create Newton's astonishing feat of writing a short equation that is an excellent description of real world phenomena. Real systems are connected to the rest of the world they are noisy non stationary and have high dimensional dynamics even when the dynamics contains lower dimensional attractors there is almost never a coordinate system available in which these attractors have a conventionally simple description.

Handbook of Econometrics James J. Heckman, Edward Leamer, 2007-12-14 As conceived by the founders of the Econometric Society, econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics. It is a tool for empirical discovery and policy analysis. The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so. This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice behavior and social interactions. All of the essays in this volume and its companion volume 6A offer guidance to the practitioner on how to apply the methods they discuss to interpret economic data. The authors of the chapters are all leading scholars in the fields they survey and extend. *Handbook of Econometrics* is now available online at ScienceDirect full text online from volume 1 onwards. Part of the renowned *Handbooks in Economics* Series. Updates and expands the existing *Handbook of Econometrics* volumes. An invaluable reference written by some of the world's leading econometricians.

Inference and Prediction in Large Dimensions Denis Bosq, Delphine Blanke, 2008-03-11 This book offers a predominantly theoretical coverage of statistical prediction with some potential applications discussed when data and/or parameters belong to a large or infinite dimensional space. It develops the theory of statistical prediction non parametric

estimation by adaptive projection with applications to tests of fit and prediction and theory of linear processes in function spaces with applications to prediction of continuous time processes This work is in the Wiley Dunod Series co published between Dunod www.dunod.com and John Wiley and Sons Ltd **Geostatistical Functional Data Analysis** Jorge Mateu, Ramon Giraldo, 2021-12-13 Geostatistical Functional Data Analysis Explore the intersection between geostatistics and functional data analysis with this insightful new reference Geostatistical Functional Data Analysis presents a unified approach to modelling functional data when spatial and spatio temporal correlations are present The Editors link together the wide research areas of geostatistics and functional data analysis to provide the reader with a new area called geostatistical functional data analysis that will bring new insights and new open questions to researchers coming from both scientific fields This book provides a complete and up to date account to deal with functional data that is spatially correlated but also includes the most innovative developments in different open avenues in this field Containing contributions from leading experts in the field this practical guide provides readers with the necessary tools to employ and adapt classic statistical techniques to handle spatial regression The book also includes A thorough introduction to the spatial kriging methodology when working with functions A detailed exposition of more classical statistical techniques adapted to the functional case and extended to handle spatial correlations Practical discussions of ANOVA regression and clustering methods to explore spatial correlation in a collection of curves sampled in a region In depth explorations of the similarities and differences between spatio temporal data analysis and functional data analysis Aimed at mathematicians statisticians postgraduate students and researchers involved in the analysis of functional and spatial data Geostatistical Functional Data Analysis will also prove to be a powerful addition to the libraries of geoscientists environmental scientists and economists seeking insightful new knowledge and questions at the interface of geostatistics and functional data analysis

Subsampling Dimitris N. Politis, Joseph P. Romano, Michael Wolf, 2012-12-06 Since Efron's profound paper on the bootstrap an enormous amount of effort has been spent on the development of bootstrap, jackknife and other resampling methods The primary goal of these computer intensive methods has been to provide statistical tools that work in complex situations without imposing unrealistic or unverifiable assumptions about the data generating mechanism The primary goal of this book is to lay some of the foundation for subsampling methodology and related methods *Coupling and Ergodic Theorems for Semi-Markov-Type Processes II* Dmitrii Silvestrov, 2025-11-29 Ergodic theorems are a cornerstone of the theory of stochastic processes and their applications This book is the second volume of a two volume monograph dedicated to ergodic theorems While the first volume centers on Markovian and regenerative models the second volume extends the scope to semi Markov processes and multi alternating regenerative processes with semi Markov modulation and delves into ergodic theorems with explicit power and exponential upper bounds for convergence rates for such processes The book offers a powerful and constructive probabilistic framework by employing coupling ergodic theorems presented in the first volume in

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