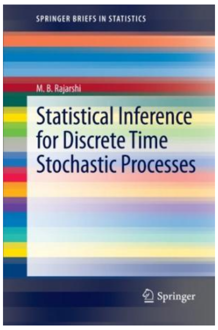
Download PDF

STATISTICAL INFERENCE FOR DISCRETE TIME STOCHASTIC PROCESSES



Springer. Paperback. Condition: New. 113 pages. Dimensions: 9.2in. x 6.1in. x 0.3in.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...

Download PDF Statistical Inference for Discrete Time Stochastic Processes

- Authored by M. B. Rajarshi
- Released at -

Filesize: 5.56 MB

Reviews

This pdf is great. It normally does not price excessive. I am pleased to explain how here is the greatest ebook i have got study inside my own lifestyle and might be he greatest publication for possibly.
-- ***Hanna Hansen***

It becomes an amazing pdf which i actually have at any time read through. This can be for all those who statte there had not been a worthy of reading through. You wont sense monotony at anytime of your own time (that's what catalogues are for relating to should you check with me).
-- ***Claud Kris***

If you need to adding benefit, a must buy book. It is writter in easy words and phrases and not difficult to understand. Your daily life span is going to be transform when you complete reading this article publication.
-- ***Ricky Leannon***