

1.	Record Nr.	UNINA990010014270403321
	Autore	Deutsche Lichtbild-Gesellschaft
	Titolo	Cirrostratus, der an Menge zunimmt und nicht den ganzen Himmel bedeckt (Cirrostratus nebulosus), Aberdeen, den 1 April 1917, 12 Uhr 30, nach W [Risorsa grafica]
	Pubbl/distr/stampa	Berlin : Deutsche Lichtbild - Gesellschaft, [1917]
	Descrizione fisica	1 diapositiva su vetro : col. ; 45 x 70 mm su supporto 95 x 80 mm
	Locazione	ILFGE
	Collocazione	Scat. Lich. A-040
	Lingua di pubblicazione	Tedesco
	Formato	Grafica
	Livello bibliografico	Monografia
	Note generali	Contiene immagine fotografica + disegno
2.	Record Nr.	UNINA9910789087603321
	Autore	Sasvari Zoltan
	Titolo	Multivariate characteristic and correlation functions [[electronic resource] /] / Zoltan Sasvari
	Pubbl/distr/stampa	Berlin ; ; Boston, : De Gruyter, 2013
	ISBN	3-11-022399-6
	Descrizione fisica	1 online resource (376 p.)
	Collana	De Gruyter Studies in Mathematics ; ; 50
	Classificazione	SK 800
	Disciplina	519.2/32
	Soggetti	Characteristic functions Correlation (Statistics) Variables (Mathematics) Multivariate analysis
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references (p. [357]-360) and index.

Nota di contenuto

Front matter -- Preface -- Contents -- Chapter 1. Characteristic functions -- Chapter 2. Correlation functions -- Chapter 3. Special properties -- Chapter 4. The extension problem -- Chapter 5. Selected applications -- Appendix A. Basic notation -- Appendix B. Basic analysis -- Appendix C. Advanced analysis -- Appendix D. Functional analysis -- Appendix E. Measure theory -- Appendix F. Probability -- Bibliography -- Index

Sommario/riassunto

In a certain sense characteristic functions and correlation functions are the same, the common underlying concept is positive definiteness. Many results in probability theory, mathematical statistics and stochastic processes can be derived by using these functions. While there are books on characteristic functions of one variable, books devoting some sections to the multivariate case, and books treating the general case of locally compact groups, interestingly there is no book devoted entirely to the multidimensional case which is extremely important for applications. This book is intended to fill this gap at least partially. It makes the basic concepts and results on multivariate characteristic and correlation functions easily accessible to both students and researchers in a comprehensive manner. The first chapter presents basic results and should be read carefully since it is essential for the understanding of the subsequent chapters. The second chapter is devoted to correlation functions, their applications to stationary processes and some connections to harmonic analysis. In Chapter 3 we deal with several special properties, Chapter 4 is devoted to the extension problem while Chapter 5 contains a few applications. A relatively large appendix comprises topics like infinite products, functional equations, special functions or compact operators.
