1. Record Nr. UNINA9910140575703321

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Titolo	Statistical inference for fractional diffusion processes [[electronic resource] /] / B.L.S. Prakasa Rao
Pubbl/distr/stampa	Chichester, U.K., : John Wiley & Sons, 2010
ISBN	0-470-97576-8 0-470-66712-5 1-282-69037-X 9786612690372 0-470-66713-3
Descrizione fisica	1 online resource (277 p.)
Collana	Wiley series in probability and statistics
Disciplina	515/.83
Soggetti	Fractional calculus Probabilities
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. [239]-249) and index.
Nota di contenuto	Statistical Inference for Fractional Diffusion Processes; Contents; Preface; 1 Fractional Brownian motion and related processes; 2 Parametric estimation for fractional diffusion processes; 3 Parametric estimation for fractional Ornstein-Uhlenbeck-type process; 4 Sequential inference for some processes driven by fBm; 5 Nonparametric inference for processes driven by fBm; 6 Parametric inference for some SDEs driven by processes related to fBm; 7 Parametric estimation for processes driven by fractional Brownian sheet; 8 Parametric estimation for processes driven by infinite-dimensional fBm 9 Estimation of self-similarity index10 Filtering and prediction for linear systems driven by fBm; References; Index
Sommario/riassunto	"Statistical Inference for Fractional Diffusion Processes looks at statistical inference for stochastic processes modeled by stochastic differential equations driven by fractional Brownian motion. Other related processes, such as sequential inference, nonparametric and non parametric inference and parametric estimation are also discussed"--