1. Record Nr. UNINA9910144694603321

Autore	Hannan E. J (Edward James), <1921->
Titolo	Multiple time series [[electronic resource] /] / E. J. Hannan
Pubbl/distr/stampa	New York, : Wiley, 1970
ISBN	1-282-30760-6 9786612307607 0-470-31642-X 0-470-31713-2
Descrizione fisica	1 online resource (552 p.)
Collana	Wiley series in probability and mathematical statistics
Disciplina	519.232 519.8
Soggetti	Mathematical statistics Time-series 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 bibliography: p. 519-527.
Nota di contenuto	Multiple Time Series; Contents; PART I. BASIC THEORY; CHAPTER I. INTRODUCTORY THEORY; 1. Introduction; 2. Differentiation and Integration of Stochastic Processes; 3. Some Special Models; 4. Stationary Processes and their Covariance Structure; 5. Higher Moments; 6. Generalized Random Processes; EXERCISES; APPENDIX; CHAPTER II. THE SPECTRAL THEORY OF VECTOR PROCESSES; 1. Introduction; 2. The Spectral Theorems for Continuous-Time Stationary Processes; 3. Sampling a Continuous-Time Process. Discrete Time Processes; 4. Linear Filters; 5 . Some Special Models 6. Some Spectral Theory for Nonstationary Processes7. Nonlinear Transformations of Random Processes; 8. Higher Order Spectra; 9. Spectral Theory for GRP; 10. Spectral Theories for Homogeneous Random Processes on Other Spaces; 11. Filters, General Theory; EXERCISES; APPENDIX; CHAPTER III. PREDICTION THEORY AND SMOOTHING; 1. Introduction; 2. Vector Discrete-Time Prediction for Rational Spectra; 3. The General Theory for Stationary, Discrete-Time, Scalar Processes; 4. The General Theory for Stationary, Continuous-Time, Scalar Processes; 5. Vector Discrete-Time Prediction 6. Problems of Interpolation7. Smoothing and Signal Measurement; 8.

Kalman Filtering; 9. Smoothing Filters; EXERCISES; PART II. INFERENCE; CHAPTER IV. THE LAWS OF LARGE NUMBERS AND THE CENTRAL LIMIT THEOREM; 1. Introduction; 2. Strictly Stationary Processes. Ergodic Theory; 3. Second-Order Stationary Processes. Ergodic Theory; 4. The Central Limit Theorem; EXERCISES; APPENDIX; CHAPTER V. INFERENCE ABOUT SPECTRA; 1. Introduction; 2. The Finite Fourier Transform; 3. Alternative Computational Procedures for the FFT; 4. Estimates of Spectral for large Nand N/M
5. The Asymptotic Distribution of Spectral Estimates6. Complex Multivariate Analysis; EXERCISES; APPENDIX; CHAPTER VI. INFERENCE FOR RATIONAL SPECTRA; 1. Introduction; 2. Inference for Autoregressive Models. Asymptotic Theory; 3. Inference for Autoregressive Models. Some Exact Theory; 4. Moving Average and Mixed Autoregressive, Moving Average Models. Introduction; 5. The Estimation of Moving Average and Mixed Moving Average Autoregressive Models Using Spectral Methods; 6. General Theories of Estimation for Finite Parameter Models; 7. Tests of Goodness of Fit
8. Continuous-Time Processes and Discrete ApproximationsEXERCISES; APPENDIX; CHAPTER VII. REGRESSION METHODS; 1. Introduction; 2. The Efficiency of Least Squares. Fixed Sample Size; 3. The Efficiency of Least Squares. Asymptotic Theory; 4. The Efficient Estimation of Regressions; 5. The Effects of Regression Procedures on Analysis of Residuals; 6. Tests for Periodicities; 7. Distributed Lag Relationships; EXERCISES; APPENDIX; MATHEMATICAL APPENDIX; BIBLIOGRAPHY; TABLE OF NOTATIONS; INDEX

2.	Record Nr.	UNINA9910481960203321
	Autore	Piunovskiy Alexey
	Titolo	Continuous-Time Markov Decision Processes : Borel Space Models and General Control Strategies / / by Alexey Piunovskiy, Yi Zhang
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2020
	ISBN	3-030-54987-9
	Edizione	[1st ed. 2020.]
	Descrizione fisica	1 online resource (XXIV, 583 p. 10 illus., 3 illus. in color.)
	Collana	Probability Theory and Stochastic Modelling, , 2199-3149 ; ; 97
	Disciplina	519.233
	Soggetti	Probabilities Mathematical statistics - Data processing System theory Control theory Mathematical optimization Probability Theory Statistics and Computing Systems Theory, Control Optimization
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Foreword -- Preface -- Description of CTMDPs and Preliminaries -- Selected Properties of Controlled Processes -- The Discounted Cost Model -- Reduction to DTMDP: The Total Cost Model -- The Average Cost Model -- The Total Cost Model: General Case -- Gradual-Impulsive Control Models -- Appendices: Miscellaneous Results.- Relevant Definitions and Facts -- Definitions and Facts about Discrete-Time Markov Decision Processes -- Bibliography -- Index -- Notation. .
	Sommario/riassunto	This book offers a systematic and rigorous treatment of continuous-time Markov decision processes, covering both theory and possible applications to queueing systems, epidemiology, finance, and other fields. Unlike most books on the subject, much attention is paid to problems with functional constraints and the realizability of strategies. Three major methods of investigations are presented, based on

dynamic programming, linear programming, and reduction to discrete-time problems. Although the main focus is on models with total (discounted or undiscounted) cost criteria, models with average cost criteria and with impulsive controls are also discussed in depth. The book is self-contained. A separate chapter is devoted to Markov pure jump processes and the appendices collect the requisite background on real analysis and applied probability. All the statements in the main text are proved in detail. Researchers and graduate students in applied probability, operational research, statistics and engineering will find this monograph interesting, useful and valuable. .

3.	Record Nr.	UNINA9911011577603321
	Autore	SOCIETA ITALIANA DI STATISTICA : The Classification Group
	Titolo	Classification and data analysis : theory and application : proceedings of the Biannual meeting of the Classification group of Societa italiana di statistica (SIS), Pescara, July 3-4, 1997 / Maurizio Vichi, Otto Opitz editors
	Pubbl/distr/stampa	Berlin [etc.], : Springer, 1999
	ISBN	3540656332
	Descrizione fisica	X, 378 p. ; 25 cm
	Collana	Studies in classification, data analysis and knowledge organization
	Disciplina	001.4
	Locazione	ECA
	Collocazione	9-1-151-TI
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia