

1. Record Nr.	UNINA9910254304403321
Titolo	Modern Problems of Stochastic Analysis and Statistics : Selected Contributions In Honor of Valentin Konakov // edited by Vladimir Panov
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2017
ISBN	3-319-65313-X
Edizione	[1st ed. 2017.]
Descrizione fisica	1 online resource (XII, 511 p. 15 illus., 8 illus. in color.)
Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1009 ; ; 208
Disciplina	519.2
Soggetti	Statistics Probabilities Statistical Theory and Methods Probability Theory and Stochastic Processes Statistics for Life Sciences, Medicine, Health Sciences
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	0. Preface -- List of contributors -- 1. Yuri Davydov, Valentin Konakov, Roberto Garra and Enzo Orsingher: Random motions -- 2. Aurélien Alfonsi, Masafumi Hayashi, Arturo Kohatsu-Higa, Gennaro Cibelli and Sergio Polidoro: Parametrix and heat kernel estimates -- 3. Ion Grama and Emile Le Page: Local limit theorems -- 4. Denis Belomestny, Stefan Häfner, Mikhail Urusov, Alexander Gushchin and Esko Valkeila: Approximation of stochastic processes -- 5. Alexandre Richard, Denis Talay, Yuliya Mishura and Kostiantyn Ralchenko: Fractional Brownian motion -- 6. Alexander Lykov, Vadim Malyshev, Bernard Derrida and Zhan Shi: Particle systems -- 7. Pierre Bellec, Alexandre Tsybakov and Enno Mammen: Statistics -- 8. Ekaterina Bulinskaya: Acturial science -- 9. Dan Han, Stanislav Molchanov, Joseph Whitmeyer: Population dynamics -- 10. Alexander Veretennikov: Ergodic Markov processes.
Sommario/riassunto	This book brings together the latest findings in the area of stochastic analysis and statistics. The individual chapters cover a wide range of topics from limit theorems, Markov processes, nonparametric methods,

acturial science, population dynamics, and many others. The volume is dedicated to Valentin Konakov, head of the International Laboratory of Stochastic Analysis and its Applications on the occasion of his 70th birthday. Contributions were prepared by the participants of the international conference of the international conference “Modern problems of stochastic analysis and statistics”, held at the Higher School of Economics in Moscow from May 29 - June 2, 2016. It offers a valuable reference resource for researchers and graduate students interested in modern stochastics.

---