1. Record Nr. UNINA9910388745203321

Titolo	Power finance & risk
Pubbl/distr/stampa	New York, NY : , : Institutional Investor
Descrizione fisica	1 online resource
Disciplina	333
Soggetti	Power resources - Finance Periodicals.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico

2. Record Nr. UNINA9910299974303321

Autore	Rao Malempati M
Titolo	Stochastic Processes - Inference Theory / / by Malempati M. Rao
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2014
ISBN	3-319-12172-3
Edizione	[2nd ed. 2014.]
Descrizione fisica	1 online resource (685 p.)
Collana	Springer Monographs in Mathematics, , 1439-7382
Disciplina	519.23
Soggetti	Probabilities Statistics Measure theory Fourier analysis Applied mathematics Engineering mathematics Probability Theory and Stochastic Processes Statistics, general Measure and Integration Fourier Analysis Applications of Mathematics
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 and index.
Nota di contenuto	1.Introduction and Preliminaries -- 2.Some Principles of Hypothesis Testing -- 3.Parameter Estimation and Asymptotics -- 4.Inferences for Classes of Processes -- 5.Likelihood Ratios for Processes -- 6.Sampling Methods for Processes -- 7.More on Stochastic Inference -- 8. Prediction and Filtering of Processes -- 9.Nonparametric Estimation for Processes -- Bibliography -- Index.
Sommario/riassunto	This is the revised and enlarged 2nd edition of the authors' original text, which was intended to be a modest complement to Grenander's fundamental memoir on stochastic processes and related inference theory. The present volume gives a substantial account of regression analysis, both for stochastic processes and measures, and includes recent material on Ridge regression with some unexpected applications, for example in econometrics. The first three chapters can be used for a quarter or semester graduate course on inference on stochastic processes. The remaining chapters provide more advanced material on stochastic analysis suitable for graduate seminars and discussions, leading to dissertation or research work. In general, the book will be of interest to researchers in probability theory, mathematical statistics and electrical and information theory.