Record Nr. UNINA9910450734703321 Autore Ramm A. G (Alexander G.) Titolo Random fields estimation [[electronic resource] /] / Alexander G. Ramm Hackensack, NJ,: World Scientific, c2005 Pubbl/distr/stampa **ISBN** 1-281-89914-3 9786611899141 981-270-315-2 Descrizione fisica 1 online resource (388 p.) Altri autori (Persone) RammA. G (Alexander G.). Disciplina 519.2 Soggetti Random fields Estimation theory Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Based partly on the author's earlier book: Random fields estimation Note generali theory. Harlow, Essex, England: Longman Scientific & Technical; New York: Wiley, 1990. Nota di bibliografia Includes bibliographical references (p. 363-369) and index. Nota di contenuto Preface; Contents; 1. Introduction; 2. Formulation of Basic Results; 3. Numerical Solution of the Basic Integral Equation in Distributions; 4. Proofs; 5. Singular Perturbation Theory for a Class of Fredholm Integral Equations Arising in Random Fields Estimation Theory; 6. Estimation and Scattering Theory; 7. Applications; 8. Auxiliary Results; Appendix A Analytical Solution of the Basic Integral Equation for a Class of One-Dimensional Problems; Appendix B Integral Operators Basic in Random Fields Estimation Theory; Bibliographical Notes; Bibliography; Symbols; Index Sommario/riassunto This book contains a novel theory of random fields estimation of Wiener type, developed originally by the author and presented here. No assumption about the Gaussian or Markovian nature of the fields are made. The theory, constructed entirely within the framework of covariance theory, is based on a detailed analytical study of a new class of multidimensional integral equations basic in estimation theory. This book is suitable for graduate courses in random fields estimation. It can also be used in courses in functional analysis, numerical analysis.

integral equations, and scattering theory.