1. Record Nr.   UNINA9910483199403321

   Titolo   Asymptotic properties of permanental sequence : related to birth and
                        death processes and autoregressive Gaussian sequences / / Michael B.
                        Marcus, Jay Rosen

   Pubbl/distr/stampa   Cham, Switzerland : , : Springer, , [2021]
                        ©2021

   ISBN   3-030-69485-2

   Descrizione fisica   1 online resource (xi, 114 pages)

   Collana   Springer briefs in probability and mathematical statistics

   Disciplina   519.233

   Soggetti   Birth and death processes (Stochastic processes)
                        Gaussian distribution
                        Processos estocàstics
                        Distribució de Gauss
                        Llibres electrònics

   Lingua di pubblicazione   Inglese

   Formato   Materiale a stampa

   Livello bibliografico   Monografia

   Nota di bibliografia   Includes bibliographical references and index.

   Nota di contenuto   Intro -- Preface -- Contents -- 1 Introduction -- 1.1 General Results
                        -- 1.2 Applications -- 2 Birth and Death Processes -- 3 Birth and
                        Death Processes with Emigration -- 4 Birth and Death Processes with
                        Emigration Related to First Order Gaussian Autoregressive Sequences
                        -- 5 Markov Chains with Potentials That Are the Covariances of Higher
                        Order Gaussian Autoregressive Sequences -- 6 Relating Permanental
                        Sequences to Gaussian Sequences -- 7 Permanental Sequences with
                        Kernels That Have Uniformly Bounded Row Sums -- 8 Uniform Markov
                        Chains -- Appendix Bibliography -- -- Index.