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5.7 Regression functions for processes6. Inequalities for Processes; 6.1 Introduction; 6.2 Stationary processes; 6.3 Ruin models; 6.4 Comparison of models; 6.5 Moments of the processes at Ta; 6.6 Empirical process in mixture distributions; 6.7 Integral inequalities in the plane; 6.8 Spatial point processes; 7. Inequalities in Complex Spaces; 7.1 Introduction; 7.2 Polynomials; 7.3 Fourier and Hermite transforms; 7.4 Inequalities for the transforms; 7.5 Inequalities in C; 7.6 Complex spaces of higher dimensions; 7.7 Stochastic integrals; Appendix A Probability
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Sommario/riassunto

The book is aimed at graduate students and researchers with basic knowledge of Probability and Integration Theory. It introduces classical inequalities in vector and functional spaces with applications to probability. It also develops new extensions of the analytical inequalities, with sharper bounds and generalizations to the sum or the supremum of random variables, to martingales and to transformed Brownian motions. The proofs of the new results are presented in great detail.