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Nota di contenuto	Inference and Prediction in Large Dimensions; Contents; List of abbreviations; Introduction; Part I Statistical Prediction Theory; 1 Statistical prediction; 1.1 Filtering; 1.2 Some examples; 1.3 The prediction model; 1.4 P-sufficient statistics; 1.5 Optimal predictors; 1.6 Efficient predictors; 1.7 Loss functions and empirical predictors; 1.7.1 Loss function; 1.7.2 Location parameters; 1.7.3 Bayesian predictors; 1.7.4 Linear predictors; 1.8 Multidimensional prediction; Notes; 2 Asymptotic prediction; 2.1 Introduction; 2.2 The basic problem; 2.3 Parametric prediction for stochastic processes 2.4 Predicting some common processes2.5 Equivalent risks; 2.6 Prediction for small time lags; 2.7 Prediction for large time lags; Notes; Part II Inference by Projection; 3 Estimation by adaptive projection; 3.1 Introduction; 3.2 A class of functional parameters; 3.3 Oracle; 3.4 Parametric rate; 3.5 Nonparametric rates; 3.6 Rate in uniform norm; 3.7 Adaptive projection; 3.7.1 Behaviour of truncation index; 3.7.2

Sommario/riassunto

This book offers a predominantly theoretical coverage of statistical prediction, with some potential applications discussed, when data and/or parameters belong to a large or infinite dimensional space. It develops the theory of statistical prediction, non-parametric estimation by adaptive projection - with applications to tests of fit and prediction, and theory of linear processes in function spaces with applications to prediction of continuous time processes. This work is in the Wiley-Dunod Series co-published between Dunod (www.dunod.com) and John Wil