

1. Record Nr.	UNINA9910877234203321
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Titolo	Inference and prediction in large dimensions // Denis Bosq, Delphine Blanke
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : John Wiley/Dunod, c2007
ISBN	1-282-12309-2 9786612123092 0-470-72403-X 0-470-72402-1
Descrizione fisica	1 online resource (338 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	BlankeDelphine
Disciplina	519.5/44
Soggetti	Estimation theory Nonparametric statistics Stochastic processes Prediction theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"This work is in the Wiley-Dunod Series co-published between Dunod and John Wiley & Sons, Ltd."
Nota di bibliografia	Includes bibliographical references (p. [299]-307) and index.
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 processes 2.5 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 Superoptimal rate; 3.7.3 The general case; 3.7.4 Discussion and

implementation; 3.8 Adaptive estimation in continuous time; Notes; 4
 Functional tests of fit
 4.1 Generalized chi-square tests 4.2 Tests based on linear estimators;
 4.2.1 Consistency of the test; 4.2.2 Application; 4.3 Efficiency of
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 Testing regression; 4.6 Functional tests for stochastic processes; Notes;
 5 Prediction by projection; 5.1 A class of nonparametric predictors; 5.2
 Guilbart spaces; 5.3 Predicting the conditional distribution; 5.4
 Predicting the conditional distribution function; Notes; Part III Inference
 by Kernels
 6 Kernel method in discrete time 6.1 Presentation of the method; 6.2
 Kernel estimation in the i.i.d. case; 6.3 Density estimation in the
 dependent case; 6.3.1 Mean-square error and asymptotic normality;
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 6.5.2 Prediction for general processes; Notes; 7 Kernel method in
 continuous time
 7.1 Optimal and superoptimal rates for density estimation 7.1.1 The
 optimal framework; 7.1.2 The superoptimal case; 7.2 From optimal to
 superoptimal rates; 7.2.1 Intermediate rates; 7.2.2 Classes of processes
 and examples; 7.2.3 Mean-square convergence; 7.2.4 Almost sure
 convergence; 7.2.5 An adaptive approach; 7.3 Regression estimation;
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 convergence; 7.4 Nonparametric prediction by kernel; Notes; 8 Kernel
 method from sampled data; 8.1 Density estimation; 8.1.1 High rate
 sampling; 8.1.2 Adequate sampling schemes
 8.2 Regression estimation

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
