1.	Record Nr.	UNINA9910877234203321
	Autore	Bosq Denis <1939->
	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 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 Superoptimal rate; 3.7.3 The general case; 3.7.4 Discussion and

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