

1. Record Nr.	UNINA9910897973803321
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Titolo	Asymptotic Stochastics : An Introduction with a View towards Statistics // by Norbert Henze
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2024
ISBN	9783662689233 3662689235
Edizione	[1st ed. 2024.]
Descrizione fisica	1 online resource (XIX, 467 p.)
Collana	Mathematics Study Resources, , 2731-3832 ; ; 10
Disciplina	519.2
Soggetti	Probabilities Statistics Probability Theory Estadística Probabilitats Processos estocàstics Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Preface -- List of Symbols -- 1 Prerequisites from Probability Theory -- 2 A Poisson Limit Theorem for Triangular Arrays -- 3 The Method of Moments -- 4 A Central Limit Theorem for Stationary m-Dependent Sequences -- 5 The multivariate normal distribution -- 6 Convergence in Distribution and Central Limit Theorem in \mathbb{R}^d -- 7 Empirical Distribution Function -- 8 Limit Theorems for U-Statistics -- 9 Basic Concepts of Estimation Theory -- 10 Maximum Likelihood Estimation -- 11 Asymptotic (relative) efficiency of estimators -- 12 Likelihood Ratio Tests -- 13 Probability Measures on Metric Spaces -- 14 Convergence of Distributions in Metric Spaces -- 15 Wiener Process, Donsker's Theorem, and Brownian Bridge -- 16 The Space $D[0,1]$, Empirical Processes -- 17 Random Elements in Separable Hilbert Spaces -- Afterword -- Solutions to the Problems -- Bibliography -- Index.
Sommario/riassunto	This textbook, which is based on the second edition of a book that has

been previously published in German language, provides a comprehension-oriented introduction to asymptotic stochastics. It is aimed at the beginning of a master's degree course in mathematics and covers the material that can be taught in a four-hour lecture with two-hour exercises. Individual chapters are also suitable for seminars at the end of a bachelor's degree course. In addition to more basic topics such as the method of moments in connection with the convergence in distribution or the multivariate central limit theorem and the delta method, the book covers limit theorems for U-statistics, the Wiener process and Donsker's theorem, as well as the Brownian bridge, with applications to statistics. It concludes with a central limit theorem for triangular arrays of Hilbert space-valued random elements with applications to weighted L^2 statistics. The book is deliberately designed for self-study. It contains 138 self-questions, which are answered at the end of each chapter, as well as 194 exercises with solutions. The Author Norbert Henze is a retired professor of stochastics at the Karlsruhe Institute of Technology (KIT). He was awarded the Ars legendi Faculty Prize 2014 for excellent university teaching in mathematics. This book is a translation of an original German edition. The translation was done with the help of artificial intelligence (machine translation by the service DeepL.com). A subsequent human revision was done primarily in terms of content, so that the book will read stylistically differently from a conventional translation.
