1. Record Nr. UNINA990004093730403321

Autore	Manganelli, Renzo
Titolo	La radio : una fiaba meravigliosa / scritta da Renzo Manganelli ; illustrata da Erberto Carboni
Pubbl/distr/stampa	Torino : Edizioni Radio Italiana, 1950
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Nota di contenuto	Professor gisiro maruyama, in memoriam -- Some words in memory of Professor G. Maruyama -- Second and third order asymptotic

completeness of the class of estimators -- An accuracy of Gaussian approximation of sum distribution of independent random variables in Banach spaces -- On the weak convergence to Brownian local time -- On optimal stopping with incomplete data -- Bellman equation with unbounded coefficients and its applications -- A note on capacities in infinite dimensions -- On diffusive motion of closed curves -- Non-linear filtering of stochastic processes and optimal signal transmission through a feedback channel -- On bessel potentials in linear spaces -- A time change relating continuous semi-markov and markov processes -- Bounded solutions and periodic solutions of a linear stochastic evolution equation -- Renormalization group method on a hierarchical lattice of dyson-wilson type -- Contiguity of distributions of multivariate point processes -- On Benford's law: The first digit problem -- One-dimensional diffusions and random walks in random environments -- The domain of attraction of a non-gaussian self-similar process with finite variance -- Absolutely continuous spectrum of one-dimensional random Schrödinger operators and hamiltonian systems -- Riemannian manifolds with stochastic independence conditions are rich enough -- On some inequalities in the probabilistic number theory -- Helices and isomorphism problems in ergodic theory -- A limit theorem for stochastic partial differential equations -- Some remarks on Getzler's degree theorem -- On limit theorems for conditionally independent random variables controlled by a finite Markov chain -- Joint asymptotic distribution of the maximum likelihood estimator and M-estimator -- On the results of asymptotic analysis for the random walks with two-sided boundary -- Gaussian limit theorems for Wiener functionals -- Multiplicative number theory in probability spaces: An exaple -- Monte carlo methods with stochastic parameters -- Schrödinger operator with potential which is the derivative of a temporally homogeneous Lévy process -- An evolution operator of the Feynman-kac type -- A theorem on the stability of nonlinear filtering systems -- Large deviations for the maximum likelihood estimators -- On the decay rate of correlation for piecewise linear transformations -- A fluctuation theorem for solutions of certain random evolution equations -- Convergence and uniqueness theorems for markov processes associated with Lévy operators -- Bounds for difference of two integrals of a bounded function in terms of extensions of Lévy metric -- Asymptotic expansions for 2-SPRT -- On Dynkin's stopping problem with a finite constraint -- Entropy operators and mcmillan type convergence theorems in a noncommutative dynamical system -- On long time tails of correlation functions for KMO-Langevin equations -- On central limit theorem for continuous additive functional of zero energy -- Ergodic properties of product type odometers -- Measuring processes and repeatability hypothesis -- Estimates of the rate of convergence in the central limit theorem in Banach spaces -- Simple method of obtaining estimates in the invariance principle -- Mutually repelling particles of m types -- Some classes generated by exponential distributions -- Remarks on the canonical representation of stationary linear symmetric ?-stable processes (0<?<1) -- Asymptotics of the mean of a functional of a random walk -- Long time asymptotics of the ratio of measures of small tubes and a large deviation result -- On cornish-fisher type expansion of likelihood ratio statistic in one parameter exponential family -- Stochastic process for an infinite hard core particle system in Rd -- Power order decay of elementary solutions of generalized diffusion equations -- Lord's paradox on mean absolute deviation -- Approximation of stationary processes and the central limit problem -- Generalized wiener functionals and their applications -- A heavy traffic

limit theorem for G/M/? queueing networks -- An upper bound to the capacity of discrete time Gaussian channel with feedback -- On the value for OLA-optimal stopping problem by potential theoretic method -- Fixed point theorem for measurable field of operators with an application to random differential equation.

Sommario/riassunto

These proceedings of the fifth joint meeting of Japanese and Soviet probabilists are a sequel to Lecture Notes in Mathematics Vols. 33O, 550 and 1O21. They comprise 61 original research papers on topics including limit theorems, stochastic analysis, control theory, statistics, probabilistic methods in number theory and mathematical physics.