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Collana	Lecture notes in mathematics (Springer-Verlag) ; ; 1021
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Soggetti	Mathematical statistics Probabilities
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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	On Logical Foundations of Probability Theory -- Asymptotic deficiencies of estimators for pooled samples from the same distribution -- On the use of alternating kernels in nonparametric statistical estimation -- Differential geometry of statistical inference -- On the asymptotic behaviour of the tails of infinitely divisible distribution laws -- Rate of convergence in invariance principle in linear spaces. Application to empirical measures -- On the rate of convergence in invariance principle -- Spectral properties of GNS-hamiltonian in quasi-free state -- Martingale ideology in the theory of controlled stochastic processes -- Invariant measures for homeomorphisms with almost weak specification -- A criterion of the uniqueness of gibbsian fields in the non-compact case -- Stationary and Markov policies in countable state dynamic programming -- Capacitary maximal inequalities and an ergodic theorem -- On the estimate of the rate of convergence in the law of iterated logarithm -- On the pathwise uniqueness Of solutions of stochastic integral equations driven by martingales -- Spectral theory of nonself-adjoint random matrices -- Transmission of "television type" signals through a feedback channel -- On limit theorems for a random number of random variables -- On contiguity and weak convergence of probability measures -- On asymptotic efficiency in the presence of an

infinite-dimensional nuisance parameter -- Applications of a stochastic inequality to two-dimensional Ising and Widom-Rowlinson models -- Central limit theorem for a simple interacting diffusion model and s^1 -valued processes -- Bounds for generalized uncertainty of the shift parameter -- Conjugate sets of self-similar Gaussian random fields -- Regularization of linear random functionals -- The analysis of continuity of queueing systems -- Convergence rates in Erdős-Kac type invariance principle for some stationary sequences -- Markov processes associated with pseudo-differential operators -- On embeddings of subshifts of finite type -- Approximations of deviation fields of some nonparametric statistical estimates by Gaussian fields, invariance principles -- Classical limit theorems for dependent random sequences having moment conditions -- Analytical methods of pasting together of diffusion processes -- Limit theorems for Markov random evolutions in the scheme of asymptotic state lumping -- Limit theorems of hypoelliptic diffusion processes -- On necessary and sufficient conditions for the convergence of semimartingales -- Limit behaviour of solutions of stochastic diffusion equations when the convergence of the coefficients is non-regular -- The phase separations in nearest neighbour interacting system composed of four types of particles -- The Malliavin calculus and the hypoellipticity of second order degenerate elliptic differential operators -- Second order availability and positive solutions of the Schrödinger equation -- On the problem of "predictable" criteria of contiguity -- Lower bounds for an average number of sequentially designed experiments -- The asymptotical distribution of quadratic deviation of an estimate of the regression surface -- Almost sure uniform convergence of continuous stochastic processes with values in the dual of a nuclear space -- Common approach to studying the probability of large and small deviations for random walks -- On accuracy of normal approximation for distribution of sum of independent Hilbert space valued random variables -- On a classification of pl -homeomorphisms of a circle -- On a 2-dimensional $[?, ?, ?]$ -Langevin equation -- Lévy's Brownian motion and total positivity -- Asymptotic properties of symmetric Lévy process expectations and spectral distributions of integro-differential operators with random potentials -- Homogenization of diffusion processes with random stationary coefficients -- Conditional expectation and repeated measurements of continuous quantum observables -- "Two and many-armed bandit" problems with infinite horizon -- Stationary processes of Ornstein-Uhlenbeck type -- Extension of outer measures and measures -- On the rate of convergence of moments in the central limit theorem in Hilbert space -- On the convergence of densities of sums of independent random vectors -- Maximum likelihood estimation under a wrong model -- Fundamental solutions of stochastic partial differential equations arising in nonlinear filtering theory -- Some stability theorems for characterizations of probability distributions -- Monotonicity of positive partial sums of independent random variables -- Invariance principle for the processes with semi-Markov switch-overs with an arbitrary state space -- Statistical inference with a minimal d -risk -- The classes of distribution families with the lower bound of Fisher information and its meaning in the statistical estimation -- Strong ratio limit theorems -- Final probabilities of ergodic Markov processes -- On infinitely divisible OS -positive random fields -- Observable chaos and variational principle formalism for one dimensional maps -- On orbit-equivalence of non-singular flows -- A note on the weak convergence of solutions of certain stochastic ordinary differential equations -- Stochastic flows of diffeomorphisms -- Absolute continuity of operator

selfdecomposable distributions on \mathbb{R}^2 -- Generalized ergodic
inequalities and ergodic theorems -- Lag window estimates of the
spectral density.
