

1. Record Nr.	UNISA996466666003316
Autore	Yurinsky Vadim <1945->
Titolo	Sums and Gaussian vectors // Vadim Yurinsky
Pubbl/distr/stampa	Berlin : , : Springer, , [1995] ©1995
ISBN	3-540-44791-1
Edizione	[1st ed. 1995.]
Descrizione fisica	1 online resource (XII, 312 p.)
Collana	Lecture Notes in Mathematics, , 0075-8434 ; ; 1617
Classificazione	60B12
Disciplina	519.2
Soggetti	Limit theorems (Probability theory) Gaussian sums
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	Gaussian measures in euclidean space -- Seminorms of Gaussian vectors in infinite dimensions -- Inequalities for seminorms: Sums of independent random vectors -- Rough asymptotics of large deviations -- Gaussian and related approximations for distributions of sums -- Fine asymptotics of moderate deviations.
Sommario/riassunto	Surveys the methods currently applied to study sums of infinite-dimensional independent random vectors in situations where their distributions resemble Gaussian laws. Covers probabilities of large deviations, Chebyshev-type inequalities for seminorms of sums, a method of constructing Edgeworth-type expansions, estimates of characteristic functions for random vectors obtained by smooth mappings of infinite-dimensional sums to Euclidean spaces. A self-contained exposition of the modern research apparatus around CLT, the book is accessible to new graduate students, and can be a useful reference for researchers and teachers of the subject.