

Lecture Notes in Statistics

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**Patrice Bertail Paul Doukhan
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Dependence in Probability and Statistics

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Dependence in Probability and Statistics Paul Doukhan, Gabriel Lang, Donatas Surgailis, Gilles Teyssière, 2010 This volume collects recent works on weakly dependent long memory and multifractal processes and introduces new dependence measures for studying complex stochastic systems Other topics include the statistical theory for bootstrap and permutation statistics for infinite variance processes the dependence structure of max stable processes and the statistical properties of spectral estimators of the long memory parameter The asymptotic behavior of Fej r graph integrals and their use for proving central limit theorems for tapered estimators are investigated New multifractal processes are introduced and their multifractal properties analyzed Wavelet based methods are used to study multifractal processes with different multiresolution quantities and to detect changes in the variance of random processes Linear regression models with long range dependent errors are studied as is the issue of detecting changes in their parameters

Dependence in Probability and Statistics Patrice Bertail, Paul Doukhan, Philippe Soulier, 2006-09-24 This book gives an account of recent developments in the field of probability and statistics for dependent data It covers a wide range of topics from Markov chain theory and weak dependence with an emphasis on some recent developments on dynamical systems to strong dependence in times series and random fields There is a section on statistical estimation problems and specific applications The book is written as a succession of papers by field specialists alternating general surveys mostly at a level accessible to graduate students in probability and statistics and more general research papers mainly suitable to researchers in the field

Weak Dependence: With Examples and Applications Jérôme Dedecker, Paul Doukhan, Gabriel Lang, José Rafael Leon, Sana Louhichi, Clémentine Prieur, 2007-07-29 This book develops Doukhan Louhichi s 1999 idea to measure asymptotic independence of a random process The authors who helped develop this theory propose examples of models fitting such conditions stable Markov chains dynamical systems or more complicated models nonlinear non Markovian and heteroskedastic models with infinite memory Applications are still needed to develop a method of analysis for nonlinear times series and this book provides a strong basis for additional studies

Actuarial Theory for Dependent Risks Michel Denuit, Jan Dhaene, Marc Goovaerts, Rob Kaas, 2006-05-01 The increasing complexity of insurance and reinsurance products has seen a growing interest amongst actuaries in the modelling of dependent risks For efficient risk management actuaries need to be able to answer fundamental questions such as Is the correlation structure dangerous And if yes to what extent Therefore tools to quantify compare and model the strength of dependence between different risks are vital Combining coverage of stochastic order and risk measure theories with the basics of risk management and stochastic dependence this

book provides an essential guide to managing modern financial risk Describes how to model risks in incomplete markets emphasising insurance risks Explains how to measure and compare the danger of risks model their interactions and measure the strength of their association Examines the type of dependence induced by GLM based credibility models the bounds on functions of dependent risks and probabilistic distances between actuarial models Detailed presentation of risk measures stochastic orderings copula models dependence concepts and dependence orderings Includes numerous exercises allowing a cementing of the concepts by all levels of readers Solutions to tasks as well as further examples and exercises can be found on a supporting website An invaluable reference for both academics and practitioners alike Actuarial Theory for Dependent Risks will appeal to all those eager to master the up to date modelling tools for dependent risks The inclusion of exercises and practical examples makes the book suitable for advanced courses on risk management in incomplete markets Traders looking for practical advice on insurance markets will also find much of interest

Long-Range Dependence and Self-Similarity Vladas Pipiras,Murad S. Taqqu,2017-04-18 A modern and rigorous introduction to long range dependence and self similarity complemented by numerous more specialized up to date topics in this research area

Copulas and Dependence Models with Applications Manuel Úbeda Flores,Enrique de Amo Artero,Fabrizio Durante,Juan Fernández Sánchez,2017-10-13 This book presents contributions and review articles on the theory of copulas and their applications The authoritative and refereed contributions review the latest findings in the area with emphasis on classical topics like distributions with fixed marginals measures of association construction of copulas with given additional information etc The book celebrates the 75th birthday of Professor Roger B Nelsen and his outstanding contribution to the development of copula theory Most of the book s contributions were presented at the conference Copulas and Their Applications held in his honor in Almer a Spain July 3 5 2017 The chapter When Gumbel met Galambos is published open access under a CC BY 4 0 license

Stochastic Orders Moshe Shaked,J. George Shanthikumar,2007-04-03 This reference text presents comprehensive coverage of the various notions of stochastic orderings their closure properties and their applications Some of these orderings are routinely used in many applications in economics finance insurance management science operations research statistics and various other fields And the value of the other notions of stochastic orderings needs further exploration This book is an ideal reference for those interested in decision making under uncertainty and interested in the analysis of complex stochastic systems It is suitable as a text for advanced graduate course on stochastic ordering and applications

Liet. Matem. Rink ,2007 Journal of Statistical Planning and Inference North-Holland Publishing Company,2003 *Empirical Process Techniques for Dependent Data* Herold Dehling,Thomas Mikosch,Michael Sørensen,2012-12-06 Empirical process techniques for independent data have been used for many years in statistics and probability theory These techniques have proved very useful for studying asymptotic properties of parametric as well as non parametric statistical procedures Recently the need to model the dependence structure in data sets from many different subject areas such as finance insurance and

telecommunications has led to new developments concerning the empirical distribution function and the empirical process for dependent mostly stationary sequences This work gives an introduction to this new theory of empirical process techniques which has so far been scattered in the statistical and probabilistic literature and surveys the most recent developments in various related fields Key features A thorough and comprehensive introduction to the existing theory of empirical process techniques for dependent data Accessible surveys by leading experts of the most recent developments in various related fields Examines empirical process techniques for dependent data useful for studying parametric and non parametric statistical procedures Comprehensive bibliographies An overview of applications in various fields related to empirical processes e g spectral analysis of time series the bootstrap for stationary sequences extreme value theory and the empirical process for mixing dependent observations including the case of strong dependence To date this book is the only comprehensive treatment of the topic in book literature It is an ideal introductory text that will serve as a reference or resource for classroom use in the areas of statistics time series analysis extreme value theory point process theory and applied probability theory Contributors P Ango Nze M A Arcones I Berkes R Dahlhaus J Dedecker H G Dehling **Journal of the Indian Statistical Association** Indian Statistical Association,2014 *Publications of the American Statistical Association* American Statistical Association,1908 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data New Perspectives in Econometric Theory Halbert White,2004 *New Perspectives in Econometric Theory* comprises specially selected papers by Halbert White which reflect his research in a variety of related areas in econometrics heteroskedasticity of unknown form nonlinear and nonparametric regression instrumental variables and generalized method of moments estimation and measurability and limit theory In many instances results from one paper provide the foundation for or suggest new directions for research taken up by others in the collection The intent of collecting these papers together in the present volume with new commentaries by the author is to provide access both to a modern unified perspective for econometric theory and to a set of concepts and tools that will be useful to practitioners in the field As a companion to the first volume entitled *Advances in Econometric Theory* this latest selection of Halbert White s work will appeal to academics and researchers in econometrics and economic theory Encyclopedia of Actuarial Science Bjørn Sundt,2004 **The Cumulative Book Index** ,1988 A world list of books in the English language Subject Guide to Books in Print ,1993 Soochow Journal of Mathematics ,1994 Mathematical Reviews ,2006 Florida State University Research in Review ,1992

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