Lecture Notes in Statistics 187

Patrice Bertail Paul Doukhan
Philippe Soulier (Editors)

Dependence in Probability and Statistics

Springer

Dependence In Probability And Statistics Lecture Notes In Statistics

Aleksandr Vadimovich Bulinski?,Alexey Shashkin

Dependence In Probability And Statistics Lecture Notes In Statistics:

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 *Dependence in Probability and Statistics* Paul Doukhan,Gabriel Lang,Donatas Surgailis,Gilles Teyssière,2010-07-23 This account of recent works on weakly dependent long memory and multifractal processes introduces new dependence measures for studying complex stochastic systems and includes other topics such as the dependence structure of max stable processes **Weak Dependence: With Examples and Applications** Jérome 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 **Cyclostationarity: Theory and Methods – IV** Fakher Chaari,Jacek Leskow,Radoslaw Zimroz,Agnieszka Wyłomańska,Anna Dudek,2019-07-31 This book gathers contributions presented at the 10th Workshop on Cyclostationary Systems and Their Applications held in Gr dek nad Dunajcem Poland in February 2017 It includes twelve interesting papers covering current topics related to both cyclostationary and general non stationary processes Moreover this book which covers both theoretical and practical issues offers a practice oriented guide to the analysis of data sets with non stationary behavior and a bridge between basic and applied research on nonstationary

processes It provides students researchers and professionals with a timely guide on cyclostationary systems nonstationary processes and relevant engineering applications **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-Memory Processes** Jan Beran,Yuanhua Feng,Sucharita Ghosh,Rafal Kulik,2013-05-14 Long memory processes are known to play an important part in many areas of science and technology including physics geophysics hydrology telecommunications economics finance climatology and network engineering In the last 20 years enormous progress has been made in understanding the probabilistic foundations and statistical principles of such processes This book provides a timely and comprehensive review including a thorough discussion of mathematical and probabilistic foundations and statistical methods emphasizing their practical motivation and mathematical justification Proofs of the main theorems are provided and data examples illustrate practical aspects This book will be a valuable resource for researchers and graduate students in statistics mathematics econometrics and other quantitative areas as well as for practitioners and applied researchers who need to analyze data in which long memory power laws self similar scaling or fractal properties are relevant *Extreme Value Modeling and Risk Analysis* Dipak K. Dey,Jun Yan,2016-01-06 Extreme Value Modeling and Risk Analysis Methods and Applications presents a broad overview of statistical modeling of extreme events along with the most recent methodologies and various applications The book brings together background material and advanced topics eliminating the need to sort through the massive amount of literature on the subje

Long-Range Dependence and Self-Similarity Vladas Pipiras,Murad S. Taqqu,2017-04-18 This modern and comprehensive

guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research These topics concern but are not limited to physical models that give rise to long range dependence and self similarity central and non central limit theorems for long range dependent series and the limiting Hermite processes fractional Brownian motion and its stochastic calculus several celebrated decompositions of fractional Brownian motion multidimensional models for long range dependence and self similarity and maximum likelihood estimation methods for long range dependent time series Designed for graduate students and researchers each chapter of the book is supplemented by numerous exercises some designed to test the reader s understanding while others invite the reader to consider some of the open research problems in the field today **Limit Theorems for Associated Random Fields and Related Systems** Aleksandr Vadimovich Bulinski?,Alexey Shashkin,2007 This volume is devoted to the study of asymptotic properties of wide classes of stochastic systems arising in mathematical statistics percolation theory statistical physics and reliability theory Attention is paid not only to positive and negative associations introduced in the pioneering papers by Harris Lehmann Esary Proschan Walkup Fortuin Kasteleyn and Ginibre but also to new and more general dependence conditions Naturally this scope comprises families of independent real valued random variables A variety of important results and examples of Markov processes random measures stable distributions Ising ferromagnets interacting particle systems stochastic differential equations random graphs and other models are provided For such random systems it is worthwhile to establish principal limit theorems of the modern probability theory central limit theorem for random fields weak and strong invariance principles functional law of the iterated logarithm etc and discuss their applications There are 434 items in the bibliography The book is self contained provides detailed proofs for reader s convenience some auxiliary results are included in the Appendix e g the classical Hoeffding lemma basic electric current theory etc

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