Helmut Strasser

# MATHEMATICAL THEORY OF STATISTICS

# Mathematical Theory Of Statistics Statistical Experiments Asymptotic Decision Theory De Gruyter Studies In Mathematics

**Vladimir Spokoiny,Thorsten Dickhaus**

**Mathematical Theory Of Statistics Statistical Experiments Asymptotic Decision Theory De Gruyter Studies In Mathematics:**

**Mathematical Theory of Statistics** Helmut Strasser,2011-04-20 No detailed description available for Mathematical Theory of Statistics **From Statistics to Mathematical Finance** Dietmar Ferger,Wenceslao González Manteiga,Thorsten Schmidt,Jane-Ling Wang,2017-10-28 This book dedicated to Winfried Stute on the occasion of his 70th birthday presents a unique collection of contributions by leading experts in statistics stochastic processes mathematical finance and insurance The individual chapters cover a wide variety of topics ranging from nonparametric estimation regression modelling and asymptotic bounds for estimators to shot noise processes in finance option pricing and volatility modelling The book also features review articles e g on survival analysis **Basics of Modern Mathematical Statistics** Vladimir Spokoiny,Thorsten Dickhaus,2014-10-25 This textbook provides a unified and self contained presentation of the main approaches to and ideas of mathematical statistics It collects the basic mathematical ideas and tools needed as a basis for more serious study or even independent research in statistics The majority of existing textbooks in mathematical statistics follow the classical asymptotic framework Yet as modern statistics has changed rapidly in recent years new methods and approaches have appeared The emphasis is on finite sample behavior large parameter dimensions and model misspecifications The present book provides a fully self contained introduction to the world of modern mathematical statistics collecting the basic knowledge concepts and findings needed for doing further research in the modern theoretical and applied statistics This textbook is primarily intended for graduate and postdoc students and young researchers who are interested in modern statistical methods **Selected Works of Willem van Zwet** Sara van de Geer,Marten Wegkamp,2011-12-21 With this collections volume some of the important works of Willem van Zwet are moved to the front layers of modern statistics The selection was based on discussions with Willem and aims at a representative sample The result is a collection of papers that the new generations of statisticians should not be denied They are here to stay to enjoy and to form the basis for further research The papers are grouped into six themes fundamental statistics asymptotic theory second order approximations resampling applications and probability This volume serves as basic reference for fundamental statistical theory and at the same time reveals some of its history The papers are grouped into six themes fundamental statistics asymptotic theory second order approximations resampling applications and probability This volume serves as basic reference for fundamental statistical theory and at the same time reveals some of its history Statistical Portfolio Estimation Masanobu Taniguchi,Hiroshi Shiraishi,Junichi Hirukawa,Hiroko Kato Solvang,Takashi Yamashita,2017-09-01 The composition of portfolios is one of the most fundamental and important methods in financial engineering used to control the risk of investments This book provides a comprehensive overview of statistical inference for portfolios and their various applications A variety of asset processes are introduced including non Gaussian stationary processes nonlinear processes non

stationary processes and the book provides a framework for statistical inference using local asymptotic normality LAN The approach is generalized for portfolio estimation so that many important problems can be covered This book can primarily be used as a reference by researchers from statistics mathematics finance econometrics and genomics It can also be used as a textbook by senior undergraduate and graduate students in these fields **Fundamentals of Nonparametric Bayesian Inference** Subhashis Ghosal,A. W. van der Vaart,2017-06-26 Bayesian nonparametrics comes of age with this landmark text synthesizing theory methodology and computation Lévy Matters IV Denis Belomestny,Fabienne Comte,Valentine Genon-Catalot,Hiroki Masuda,Markus Reiß,2014-12-05 The aim of this volume is to provide an extensive account of the most recent advances in statistics for discretely observed L vy processes These days statistics for stochastic processes is a lively topic driven by the needs of various fields of application such as finance the biosciences and telecommunication The three chapters of this volume are completely dedicated to the estimation of L vy processes and are written by experts in the field The first chapter by Denis Belomestny and Markus Rei treats the low frequency situation and estimation methods are based on the empirical characteristic function The second chapter by Fabienne Comte and Valery Genon Catalon is dedicated to non parametric estimation mainly covering the high frequency data case A distinctive feature of this part is the construction of adaptive estimators based on deconvolution or projection or kernel methods The last chapter by Hiroki Masuda considers the parametric situation The chapters cover the main aspects of the estimation of discretely observed L vy processes when the observation scheme is regular from an up to date viewpoint *Contributions to Stochastics* Sendler,2012-12-06 Since the contributions to this volume stem from very different fields no attempt was made to find a systematic ordering All results are new in so far as they have not been published so far *Infinitely Divisible Statistical Experiments* Arnold Janssen,Hartmut Milbrodt,Helmut Strasser,2012-12-06 *Festschrift for Lucien Le Cam* David Pollard,Erik Torgersen,Grace L. Yang,2012-12-06 The articles in this volume were contributed by the friends of Lucien Le Cam on the occasion of his 70th birthday in November 1994 We wish him a belated happy birthday In addition to all the usual excuses for our tardiness in the preparation of the volume we must point to the miracles of modern computing Az3 the old proverb almost put it there s many a slip twixt cup and baselineskip We beg forgiveness of any of our infinitely patient contributors who find that the final product does not quite match with the galley proofs Our task was also made harder by the sad death of our friend and fellow editor Erik Torgersen We greatly appreciate the editorial help of David Donoho with one of the more troublesome contributions In addition to the 29 contributed articles we have included a short vita a list of publications and a list of Lucien s Ph D students We are also pleased that Lucien allowed us to include a private letter written to Grace Yang in response to a query about the extent of his formal mathematical training The letter gives some insights into what made Lucien one of the leading mathematical statisticians of the century *Data Analysis* Wolfgang A. Gaul,Otto Opitz,Martin Schader,2012-12-06 Data Analysis in the broadest sense is the general term for a field of activities of ever increasing importance in a time called

the information age It covers new areas with such trendy labels as e g data mining or web mining as well as traditional directions emphazising e g classification or knowledge organization Leading researchers in data analysis have contributed to this volume and delivered papers on aspects ranging from scientific modeling to practical application They have devoted their latest contributions to a book edited to honor a colleague and friend Hans Hermann Bock who has been active in this field for nearly thirty years *Mathematical Methods of Statistics* ,2002 **Ergodic Theorems** Ulrich Krengel,2011-03-01 The series is devoted to the publication of monographs and high level textbooks in mathematics mathematical methods and their applications Apart from covering important areas of current interest a major aim is to make topics of an interdisciplinary nature accessible to the non specialist The works in this series are addressed to advanced students and researchers in mathematics and theoretical physics In addition it can serve as a guide for lectures and seminars on a graduate level The series de Gruyter Studies in Mathematics was founded ca 30 years ago by the late Professor Heinz Bauer and Professor Peter Gabriel with the aim to establish a series of monographs and textbooks of high standard written by scholars with an international reputation presenting current fields of research in pure and applied mathematics While the editorial board of the Studies has changed with the years the aspirations of the Studies are unchanged In times of rapid growth of mathematical knowledge carefully written monographs and textbooks written by experts are needed more than ever not least to pave the way for the next generation of mathematicians In this sense the editorial board and the publisher of the Studies are devoted to continue the Studies as a service to the mathematical community Please submit any book proposals to Niels Jacob     Group Theory Kai Nah Cheng,Yu Kiang Leong,1989 The series is aimed specifically at publishing peer reviewed reviews and contributions presented at workshops and conferences Each volume is associated with a particular conference symposium or workshop These events cover various topics within pure and applied mathematics and provide up to date coverage of new developments methods and applications     **Transcendental Numbers** Andrei B. Shidlovskii,2011-06-01 The series is devoted to the publication of monographs and high level textbooks in mathematics mathematical methods and their applications Apart from covering important areas of current interest a major aim is to make topics of an interdisciplinary nature accessible to the non specialist The works in this series are addressed to advanced students and researchers in mathematics and theoretical physics In addition it can serve as a guide for lectures and seminars on a graduate level The series de Gruyter Studies in Mathematics was founded ca 30 years ago by the late Professor Heinz Bauer and Professor Peter Gabriel with the aim to establish a series of monographs and textbooks of high standard written by scholars with an international reputation presenting current fields of research in pure and applied mathematics While the editorial board of the Studies has changed with the years the aspirations of the Studies are unchanged In times of rapid growth of mathematical knowledge carefully written monographs and textbooks written by experts are needed more than ever not least to pave the way for the next generation of mathematicians In this sense the editorial board and the publisher of

the Studies are devoted to continue the Studies as a service to the mathematical community Please submit any book proposals to Niels Jacob      *Analyticity in Infinite Dimensional Spaces* Michel Hervé,2011-06-01 The series is devoted to the publication of monographs and high level textbooks in mathematics mathematical methods and their applications Apart from covering important areas of current interest a major aim is to make topics of an interdisciplinary nature accessible to the non specialist The works in this series are addressed to advanced students and researchers in mathematics and theoretical physics In addition it can serve as a guide for lectures and seminars on a graduate level The series de Gruyter Studies in Mathematics was founded ca 30 years ago by the late Professor Heinz Bauer and Professor Peter Gabriel with the aim to establish a series of monographs and textbooks of high standard written by scholars with an international reputation presenting current fields of research in pure and applied mathematics While the editorial board of the Studies has changed with the years the aspirations of the Studies are unchanged In times of rapid growth of mathematical knowledge carefully written monographs and textbooks written by experts are needed more than ever not least to pave the way for the next generation of mathematicians In this sense the editorial board and the publisher of the Studies are devoted to continue the Studies as a service to the mathematical community Please submit any book proposals to Niels Jacob      **Elementary Geometry in Hyperbolic Space** Werner Fenchel,1989 Hyperbolic geometry is in a period of revised interest This book contains a substantial account of the parts of the theory basic to the study of Kleinian groups but it also contains the more broad reaching thoughts of the author one of the pioneers in the theory of convex bodies and a major contributor in other fields of mathematics Annotation copyrighted by Book News Inc Portland OR      *Extreme Value Theory and Applications* J. Galambos,James Lechner,Emil Simiu,2013-12-01 It appears that we live in an age of disasters the mighty Missis sippi and Missouri flood millions of acres earthquakes hit Tokyo and California airplanes crash due to mechanical failure and the seemingly ever increasing wind speeds make the storms more and more frightening While all these may seem to be unexpected phenomena to the man on the street they are actually happening according to well defined rules of science known as extreme value theory We know that records must be broken in the future so if a flood design is based on the worst case of the past then we are not really prepared against floods Materials will fail due to fatigue so if the body of an aircraft looks fine to the naked eye it might still suddenly fail if the aircraft has been in operation over an extended period of time Our theory has by now penetrated the so cial sciences the medical profession economics and even astronomy We believe that our field has come of age In or er to fully utilize the great progress in the theory of extremes and its ever increasing acceptance in practice an international conference was organized in which equal weight was given to theory and practice This book is Volume I of the Proceedings of this conference In selecting the papers for Volume lour guide was to have authoritative works with a large variety of coverage of both theory and practice      Comparison of Statistical Experiments Erik Torgersen,1991-03-14 There are a number of important questions associated with statistical experiments when does one

given experiment yield more information than another how can we measure the difference in information how fast does information accumulate by repeating the experiment The means of answering such questions has emerged from the work of Wald Blackwell LeCam and others and is based on the ideas of risk and deficiency The present work which is devoted to the various methods of comparing statistical experiments is essentially self contained requiring only some background in measure theory and functional analysis Chapters introducing statistical experiments and the necessary convex analysis begin the book and are followed by others on game theory decision theory and vector lattices The notion of deficiency which measures the difference in information between two experiments is then introduced The relation between it and other concepts such as sufficiency randomisation distance ordering equivalence completeness and convergence are explored This is a comprehensive treatment of the subject and will be an essential reference for mathematical statisticians **Current Issues in Statistical Inference** Dev Basu,Malay Ghosh,Pramod K. Pathak,1992

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