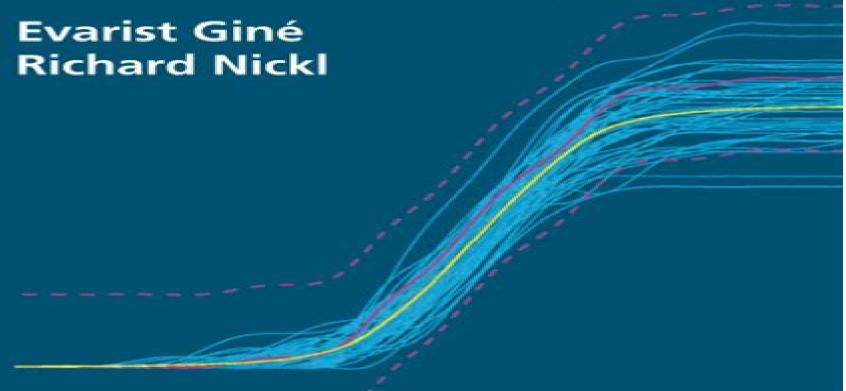
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# Mathematical Foundations of Infinite-Dimensional Statistical Models



# **Mathematical Foundations Of Statistical**

D.Ya. Petrina,V.I. Gerasimenko,P V Malyshev

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statistical theory in infinite dimensional parameter spaces The mathematical foundations include self contained mini courses on the theory of Gaussian and empirical processes approximation and wavelet theory and the basic theory of function spaces The theory of statistical inference in such models hypothesis testing estimation and confidence sets is presented within the minimax paradigm of decision theory. This includes the basic theory of convolution kernel and projection estimation but also Bayesian nonparametrics and nonparametric maximum likelihood estimation In a final chapter the theory of adaptive inference in nonparametric models is developed including Lepski's method wavelet thresholding and adaptive inference for self similar functions Winner of the 2017 PROSE Award for Mathematics Mathematical Foundations Of Nonextensive Statistical Mechanics Sabir Umarov, Tsallis Constantino, 2022-03-03 The book is devoted to the mathematical foundations of nonextensive statistical mechanics. This is the first book containing the systematic presentation of the mathematical theory and concepts related to nonextensive statistical mechanics a current generalization of Boltzmann Gibbs statistical mechanics introduced in 1988 by one of the authors and based on a nonadditive entropic functional extending the usual Boltzmann Gibbs von Neumann Shannon entropy Main mathematical tools like the q exponential function q Gaussian distribution q Fourier transform g central limit theorems and other related objects are discussed rigorously with detailed mathematical rational The book also contains recent results obtained in this direction and challenging open problems Each chapter is accompanied with additional useful notes including the history of development and related bibliographies for further reading

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