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Volume 188

**Metric Characterization  
of Random Variables  
and Random Processes**

V. V. Buldygin  
Yu. V. Kozachenko



American Mathematical Society

# Metric Characterization Of Random Variables And Random Processes

**Yuriy V. Kozachenko, Oleksandr O.  
Pogorilyak, Iryna V. Rozora, Antonina  
M. Tegza**

## **Metric Characterization Of Random Variables And Random Processes:**

**Metric Characterization of Random Variables and Random Processes** Valerii Vladimirovich Buldygin, 2000 The topic covered in this book is the study of metric and other close characteristics of different spaces and classes of random variables and the application of the entropy method to the investigation of properties of stochastic processes whose values or increments belong to given spaces The following processes appear in detail pre Gaussian processes shot noise processes representable as integrals over processes with independent increments quadratically Gaussian processes and in particular correlogram type estimates of the correlation function of a stationary Gaussian process jointly *Metric Characterization of Random Variables and Random Processes* Valerii Vladimirovich Buldygin, I. V. Kozachenko, 2000-01-01 The topic covered in this book is the study of metric and other close characteristics of different spaces and classes of random variables and the application of the entropy method to the investigation of properties of stochastic processes whose values or increments belong to given spaces The following processes appear in detail pre Gaussian processes shot noise processes representable as integrals over processes with independent increments quadratically Gaussian processes and in particular correlogram type estimates of the correlation function of a stationary Gaussian process jointly strictly sub Gaussian processes etc The book consists of eight chapters divided into four parts The first part deals with classes of random variables and their metric characteristics The second part presents properties of stochastic processes imbedded into a space of random variables discussed in the first part The third part considers applications of the general theory The fourth part outlines the necessary auxiliary material Problems and solutions presented show the intrinsic relation existing between probability methods analytic methods and functional methods in the theory of stochastic processes The concluding sections Comments and References gives references to the literature used by the authors in writing the book **Fundamentals of Signal Processing in**

**Metric Spaces with Lattice Properties** Andrey Popoff, 2017-11-03 Exploring the interrelation between information theory and signal processing theory the book contains a new algebraic approach to signal processing theory Readers will learn this new approach to constructing the unified mathematical fundamentals of both information theory and signal processing theory in addition to new methods of evaluating quality indices of signal processing The book discusses the methodology of synthesis and analysis of signal processing algorithms providing qualitative increase of signal processing efficiency under parametric and nonparametric prior uncertainty conditions Examples are included throughout the book to further emphasize new material **Applications of Mathematics and Informatics in Natural Sciences and Engineering** George

Jaiani, David Natroshvili, 2020-11-28 This book presents peer reviewed papers from the 4th International Conference on Applications of Mathematics and Informatics in Natural Sciences and Engineering AMINSE2019 held in Tbilisi Georgia in September 2019 Written by leading researchers from Austria France Germany Georgia Hungary Romania South Korea and the UK the book discusses important aspects of mathematics and informatics and their applications in natural sciences and

engineering It particularly focuses on Lie algebras and applications strategic graph rewriting interactive modeling frameworks rule based frameworks elastic composites piezoelectrics electromagnetic force models limiting distribution degenerate Ito SDEs induced operators subgaussian random elements transmission problems pseudo differential equations and degenerate partial differential equations Featuring theoretical practical and numerical contributions the book will appeal to scientists from various disciplines interested in applications of mathematics and informatics in natural sciences and engineering

*Modern Stochastics and Applications* Volodymyr Korolyuk, Nikolaos Limnios, Yuliya Mishura, Lyudmyla Sakhno, Georgiy Shevchenko, 2014-01-30 This volume presents an extensive overview of all major modern trends in applications of probability and stochastic analysis It will be a great source of inspiration for designing new algorithms modeling procedures and experiments Accessible to researchers practitioners as well as graduate and postgraduate students this volume presents a variety of new tools ideas and methodologies in the fields of optimization physics finance probability hydrodynamics reliability decision making mathematical finance mathematical physics and economics Contributions to this Work include those of selected speakers from the international conference entitled Modern Stochastics Theory and Applications III held on September 10-14 2012 at Taras Shevchenko National University of Kyiv Ukraine The conference covered the following areas of research in probability theory and its applications stochastic analysis stochastic processes and fields random matrices optimization methods in probability stochastic models of evolution systems financial mathematics risk processes and actuarial mathematics and information security

Simulation of Stochastic Processes with Given Accuracy and Reliability Yuriy V. Kozachenko, Oleksandr O. Pogorilyak, Iryna V. Rozora, Antonina M. Tegza, 2016-11-22 Simulation has now become an integral part of research and development across many fields of study Despite the large amounts of literature in the field of simulation and modeling one recurring problem is the issue of accuracy and confidence level of constructed models By outlining the new approaches and modern methods of simulation of stochastic processes this book provides methods and tools in measuring accuracy and reliability in functional spaces The authors explore analysis of the theory of Sub Gaussian including Gaussian one and Square Gaussian random variables and processes and Cox processes Methods of simulation of stochastic processes and fields with given accuracy and reliability in some Banach spaces are also considered Provides an analysis of the theory of Sub Gaussian including Gaussian one and Square Gaussian random variables and processes Contains information on the study of the issue of accuracy and confidence level of constructed models not found in other books on the topic Provides methods and tools in measuring accuracy and reliability in functional spaces

**Detection of Random Signals in Dependent Gaussian Noise** Antonio F. Gualtierotti, 2015-12-15 The book presents the necessary mathematical basis to obtain and rigorously use likelihoods for detection problems with Gaussian noise To facilitate comprehension the text is divided into three broad areas reproducing kernel Hilbert spaces Cramér-Hida representations and stochastic calculus for which a somewhat different approach was used than in their usual stand alone context One main

applicable result of the book involves arriving at a general solution to the canonical detection problem for active sonar in a reverberation limited environment. Nonetheless the general problems dealt with in the text also provide a useful framework for discussing other current research areas such as wavelet decompositions, neural networks and higher order spectral analysis. The structure of the book with the exposition presenting as many details as necessary was chosen to serve both those readers who are chiefly interested in the results and those who want to learn the material from scratch. Hence the text will be useful for graduate students and researchers alike in the fields of engineering, mathematics and statistics.

*Sparse Solutions of Underdetermined Linear Systems and Their Applications* Ming-Jun Lai, Yang Wang, 2021-06-25. This textbook presents a special solution to underdetermined linear systems where the number of nonzero entries in the solution is very small compared to the total number of entries. This is called a sparse solution. Since underdetermined linear systems can be very different, the authors explain how to compute a sparse solution using many approaches. *Sparse Solutions of Underdetermined Linear Systems and Their Applications* contains 64 algorithms for finding sparse solutions of underdetermined linear systems and their applications for matrix completion, graph clustering and phase retrieval and provides a detailed explanation of these algorithms including derivations and convergence analysis. Exercises for each chapter help readers understand the material. This textbook is appropriate for graduate students in math and applied math, computer science, statistics, data science and engineering. Advisors and postdoctoral scholars will also find the book interesting and useful.

**Essentials of Stochastic Processes** Kiyosi Itô, 2006. This book is an English translation of Kiyosi Ito's monograph published in Japanese in 1957. It gives a unified and comprehensive account of additive processes or Levy processes, stationary processes and Markov processes which constitute the three most important classes of stochastic processes. Written by one of the leading experts in the field, this volume presents to the reader lucid explanations of the fundamental concepts and basic results in each of these three major areas of the theory of stochastic processes. With the requirements limited to an introductory graduate course on analysis, especially measure theory and basic probability theory, this book is an excellent text for any graduate course on stochastic processes. Kiyosi Ito is famous throughout the world for his work on stochastic integrals including the Ito formula, but he has made substantial contributions to other areas of probability theory as well, such as additive processes, stationary processes and Markov processes, especially diffusion processes which are topics covered in this book. For his contributions and achievements, he has received among others the Wolf Prize, the Japan Academy Prize and the Kyoto Prize.

**Stochastic Processes, Statistical Methods, and Engineering Mathematics** Anatoliy Malyarenko, Ying Ni, Milica Rančić, Sergei Silvestrov, 2023-01-26. The goal of the 2019 conference on Stochastic Processes and Algebraic Structures held in SPAS2019 Västerås, Sweden, from September 30th to October 2nd, 2019, was to showcase the frontiers of research in several important areas of mathematics, mathematical statistics and its applications. The conference was organized around the following topics: 1. Stochastic processes and modern statistical methods; 2. Engineering

mathematics 3 Algebraic structures and their applications The conference brought together a select group of scientists researchers and practitioners from the industry who are actively contributing to the theory and applications of stochastic and algebraic structures methods and models The conference provided early stage researchers with the opportunity to learn from leaders in the field to present their research as well as to establish valuable research contacts in order to initiate collaborations in Sweden and abroad New methods for pricing sophisticated financial derivatives limit theorems for stochastic processes advanced methods for statistical analysis of financial data and modern computational methods in various areas of applied science can be found in this book The principal reason for the growing interest in these questions comes from the fact that we are living in an extremely rapidly changing and challenging environment This requires the quick introduction of new methods coming from different areas of applied science Advanced concepts in the book are illustrated in simple form with the help of tables and figures Most of the papers are self contained and thus ideally suitable for self study Solutions to sophisticated problems located at the intersection of various theoretical and applied areas of the natural sciences are presented in these proceedings

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