Translations of
MATHEMATICAL MONOGRAPHS

Volume 194

Records: Mathematical Theory

Valery B. Nevzorov

Records Mathematical Theory

Te Sun Han,Kingo Kobayashi

Records Mathematical Theory:

   Records Valery B. Nevzorov,2001-01-01 This volume is based on a course of lectures delivered at the St Petersburg State University Russia and at Ohio State University Columbus It is intended as a textbook for graduate students and postdocs The book presents the theory of records and some information on order statistics Also included are exercises illustrating the examples and developing the ideas The past 20 years has seen tremendous progress in the topic giving forth a large number of new models that reflect the dynamics of records in a wide range of areas This volume presents systematic main results with a special emphasis on non classical record schemes The material is presented in a comprehensive style succinctly outlining the current state of the theory The work is geared toward statisticians actuarians engineers hydrologists meteorologists and sports and market analysts   **Records** Valeriĭ Borisovich Nevzorov,2000 This volume is based on a course of lectures delivered at the St Petersburg State University Russia and at Ohio State University Columbus It is intended as a textbook for graduate students and postdocs The book presents the theory of records and some information on order statistics Also included are exercises illustrating the examples and developing the ideas The past 20 years has seen tremendous progress in the topic giving forth a large number of new models that reflect the dynamics of records in a wide range of areas This volume presents systematic main results with a special emp   Records via Probability Theory Mohammad Ahsanullah,Valery B. Nevzorov,2015-07-27 A lot of statisticians actuarial mathematicians reliability engineers meteorologists hydrologists economists Business and sport analysts deal with records which play important roles in various fields of statistics and its application This book enables a reader to check his her level of understanding of the theory of record values We give basic formulae which are more important in the theory and present a lot of examples which illustrate the theoretical statements For a beginner in record statistics as well as for graduate students the study of our book needs the basic knowledge of the subject A more advanced reader can use our book to polish his her knowledge An upgraded list of bibliography which will help a reader to enrich his her theoretical knowledge and widen the experience of dealing with ordered observations is also given in the book   Record Values Theory and Applications Mohammad Ahsanullah,2004-06-04 In this book Mohammad Ahsanullah provides a detailed description of the general theory and applications of record values Professor Ahsanullah thoroughly discusses the most useful distributions and inferences based on record values resulting in conclusions that are not available in previously published works The book written on an intermediate level that requires the basic knowledge of calculus probability theory and mathematical statistics can be used as a text for advanced undergraduate or graduate level courses   *The Mathematics of the Uncertain* Eduardo Gil,Eva Gil,Juan Gil,María Ángeles Gil,2018-02-28 This book is a tribute to Professor Pedro Gil who created the Department of Statistics OR and TM at the University of Oviedo and a former President of the Spanish Society of Statistics and OR SEIO In more than eighty original contributions it illustrates the extent to which Mathematics can help manage uncertainty a factor that is inherent to real life Today it goes

without saying that in order to model experiments and systems and to analyze related outcomes and data it is necessary to consider formal ideas and develop scientific approaches and techniques for dealing with uncertainty Mathematics is crucial in this endeavor as this book demonstrates As Professor Pedro Gil highlighted twenty years ago there are several well known mathematical branches for this purpose including Mathematics of chance Probability and Statistics Mathematics of communication Information Theory and Mathematics of imprecision Fuzzy Sets Theory and others These branches often intertwine since different sources of uncertainty can coexist and they are not exhaustive While most of the papers presented here address the three aforementioned fields some hail from other Mathematical disciplines such as Operations Research others in turn put the spotlight on real world studies and applications The intended audience of this book is mainly statisticians mathematicians and computer scientists but practitioners in these areas will certainly also find the book a very interesting read   Statistics of Extremes and Records in Random Sequences Satya N. Majumdar,Grégory Schehr,2024-07-12 Rare events such as earthquakes tsunamis and floods fortunately do not occur every day but when they do their effects are devastating Such rare events are particularly important in understanding and characterizing global warming and climate changes In addition to natural catastrophes rare events such as big financial crashes also play a significant role in the economy In the absence of predictive models the best way forward is to analyse the statistics of these extreme events and draw conclusions about the probability of their occurrences Extreme value statistics EVS and the statistics of records in a random sequence are examples of a truly interdisciplinary topic spanning from statistics and mathematics on one side to physics of disordered systems on the other They have tremendous importance and practical applications in a wide variety of fields such as climate science finance spin glasses and random matrices Statistics and mathematical literature have explored the subject of the classical theory of EVS However more recently EVS started to play a very important role in statistical physics in particular in disordered systems This has led to a plethora of activities both in the statistical physics and in the mathematics communities over the last few decades This book develops the theory of rare events both for the classical uncorrelated as well as for correlated sequences in terms of simple models and examples Statistics of Extremes and Records in Random Sequences is a pedagogical book with examples illustrating the basic tools and techniques that are essential to a student starting to work in this interesting and rapidly developing field   Recent Developments in Ordered Random Variables Mohammad Ahsanullah,2007 The ordered random variables play important roles in the theory and practice of statistics They possess significant statistical properties Over the last few decades many articles on various topics of ordered statistical data have appeared Our handbook comprises twenty one chapters discussing various topics on theory and applications The editors of this book worked together several articles on order and record statistics which covered the subjects of distributional properties characterisations and statistical inferences It was a special interest to co ordinate and edit an interesting research problem based on material contributed by several prominent researchers from

all over the world This book presents new developments in the subject of ordered random variables These aspects involve theory of ordered random variables reliability theory stochastic ordering bounds characterisations and estimation and prediction techniques **Mathematical And Statistical Methods In Reliability** Kjell A Doksum,Bo H Lindqvist,2003-10-10 This book contains extended versions of 34 carefully selected and reviewed papers presented at the Third International Conference on Mathematical Methods in Reliability held in Trondheim Norway in 2002 It provides a broad overview of current research activities in reliability theory and its applications There are chapters on reliability modelling network and system reliability reliability optimization survival analysis degradation and maintenance modelling and software reliability The authors are all leading experts in the field A particular feature of the book is a historical review by Professor Richard E Barlow well known for his pioneering research on reliability The list of authors also includes the plenary session speakers Odd O Aalen Philip J Boland Sallie A Keller McNulty and Nozer Singpurwalla **Extreme Value Distributions** Mohammad Ahsanullah,2016-09-15 The aim of the book is to give a through account of the basic theory of extreme value distributions The book cover a wide range of materials available to date The central ideas and results of extreme value distributions are presented The book rwill be useful o applied statisticians as well statisticians interrested to work in the area of extremen value distributions vmonograph presents the central ideas and results of extreme value distributions The monograph gives self contained of theory and applications of extreme value distributions

Characterizations of Univariate Continuous Distributions Mohammad Ahsanullah,2017-04-18 Provides in an organized manner characterizations of univariate probability distributions with many new results published in this area since the 1978 work of Golambos Kotz Characterizations of Probability Distributions Springer together with applications of the theory in model fitting and predictions **Mathematics of Information and Coding** Te Sun Han,Kingo Kobayashi,2002 This book is intended to provide engineering and or statistics students communications engineers and mathematicians with the firm theoretic basis of source coding or data compression in information theory Although information theory consists of two main areas source coding and channel coding the authors choose here to focus only on source coding The reason is that in a sense it is more basic than channel coding and also because of recent achievements in source coding and compression An important feature of the book is that whenever possible the authors describe universal coding methods i e the methods that can be used without prior knowledge of the statistical properties of the data The authors approach the subject of source coding from the very basics to the top frontiers in an intuitively transparent but mathematically sound manner The book serves as a theoretical reference for communication professionals and statisticians specializing in information theory It will also serve as an excellent introductory text for advanced level and graduate students taking elementary or advanced courses in telecommunications electrical engineering statistics mathematics and computer science *Mathematical Statistics and Limit Theorems* Marc Hallin,David M. Mason,Dietmar Pfeifer,Josef G. Steinebach,2015-04-07 This Festschrift in honour of

Paul Deheuvels 65th birthday compiles recent research results in the area between mathematical statistics and probability theory with a special emphasis on limit theorems The book brings together contributions from invited international experts to provide an up to date survey of the field Written in textbook style this collection of original material addresses researchers PhD and advanced Master students with a solid grasp of mathematical statistics and probability theory <u>International Encyclopedia of Statistical Science</u> Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of statistics across various fields from economics and business to healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field *An Introduction to Order Statistics* Mohammad Ahsanullah,Valery B Nevzorov,Mohammad Shakil,2013-03-13 This book presents the theory of order statistics in a way such that beginners can get easily acquainted with the very basis of the theory without having to work through heavily involved techniques At the same time more experienced readers can check their level of understanding and polish their knowledge with certain details This is achieved by on the one hand stating the basic formulae and providing many useful examples to illustrate the theoretical statements while on the other hand an upgraded list of references will make it easier to gain insight into more specialized results Thus this book is suitable for a readership working in statistics actuarial mathematics reliability engineering meteorology hydrology business economics sports analysis and many more **Bounds and Characterizations of Record Statistics** Mohammad Ahsanullah,Mohammad Z. Raqab,2006 This manuscript attempts to present in an organised manner characterisations and bounds of Record Values There are several interesting articles presented in various journals and in some books on characterisations and bounds of Record Values The aim is to provide a through presentation of these topics in this book The book will be helpful to any one considering an independent study for characterisations and bounds of record values The book presents the essential topics on the bounds for expectations of records and characterisations of probability distributions via record statistics *Advances in Mathematics: Theory, Methods & Applications* Akshay Kumar,Mangey Ram,2025-06-10 This book is an excellent collection of various topics of mathematics which include numerical methods integral equations and differential equations The book is recommended to readers to refresh their understanding of applied mathematics with theory and applications It will be useful to students

researchers and practitioners working in applied and computational mathematics **Stochastic Processes: Theory and Methods** D N Shanbhag,Calyampudi Radhakrishna Rao,2001 This volume in the series contains chapters on areas such as pareto processes branching processes inference in stochastic processes Poisson approximation Levy processes and iterated random maps and some classes of Markov processes Other chapters cover random walk and fluctuation theory a semigroup representation and asymptomatic behavior of certain statistics of the Fisher Wright Moran coalescent continuous time ARMA processes record sequence and their applications stochastic networks with product form equilibrium and stochastic processes in insurance and finance Other subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito s stochastic calculus and its applications c Book News Inc **Lectures and Exercises on Functional Analysis** Александр Яковлевич Хелемский, The book is based on courses taught by the author at Moscow State University Compared to many other books on the subject it is unique in that the exposition is based on extensive use of the language and elementary constructions of category theory Among topics featured in the book are the theory of Banach and Hilbert tensor products the theory of distributions and weak topologies and Borel operator calculus The book contains many examples illustrating the general theory presented as well as multiple exercises that help the reader to learn the subject It can be used as a textbook on selected topics of functional analysis and operator theory Prerequisites include linear algebra elements of real analysis and elements of the theory of metric spaces **The Record [of The] American Institute of Actuaries** American Institute of Actuaries,1928 **Introduction to Prehomogeneous Vector Spaces** Tatsuo Kimura,2003 This is the first introductory book on the theory of prehomogeneous vector spaces introduced in the 1970s by Mikio Sato The author was an early and important developer of the theory and continues to be active in the field The subject combines elements of several areas of mathematics such as algebraic geometry Lie groups analysis number theory and invariant theory An important objective is to create applications to number theory For example one of the key topics is that of zeta functions attached to prehomogeneous vector spaces these are generalizations of the Riemann zeta function a cornerstone of analytic number theory Prehomogeneous vector spaces are also of use in representation theory algebraic geometry and invariant theory This book explains the basic concepts of prehomogeneous vector spaces the fundamental theorem the zeta functions associated with prehomogeneous vector spaces and a classification theory of irreducible prehomogeneous vector spaces It strives and to a large extent succeeds in making this content which is by its nature fairly technical self contained and accessible The first section of the book Overview of the theory and contents of this book Is particularly noteworthy as an excellent introduction to the subject

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