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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

**Valerii Vladimirovich Buldygin, IŮ. V.  
Kozachenko**



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

*Metric Characterization of Random Variables and Random Processes* Valerii Vladimirovich Buldygin, IŮ. 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

**Metric Characterization of Random Variables and Random Processes** Valerii Vladimirovich Buldygin, IŮ. 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 Cram r 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 Vster s 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

### ***Stochastic Calculus for Fractional Brownian Motion and Related Processes***

Yuliya Mishura, 2008-04-12 This volume examines the theory of fractional Brownian motion and other long memory processes Interesting topics for PhD students and specialists in probability theory stochastic analysis and financial mathematics demonstrate the modern level of this field It proves that the market with stock guided by the mixed model is arbitrage free without any restriction on the dependence of the components and deduces different forms of the Black Scholes equation for fractional market

### **Core Concepts in Real Analysis**

Roshan Trivedi, 2025-02-20 Core Concepts in Real Analysis is a comprehensive book that delves into the fundamental concepts and applications of real analysis a cornerstone of modern mathematics Written with clarity and depth this book serves as an essential resource for students educators and researchers seeking a rigorous understanding of real numbers functions limits continuity differentiation integration sequences and series The book begins by laying a solid foundation with an exploration of real numbers and their properties including the concept of infinity and the completeness of the real number line It then progresses to the study of functions emphasizing the importance of continuity and differentiability in analyzing mathematical functions One of the book s key strengths lies in its

treatment of limits and convergence providing clear explanations and intuitive examples to help readers grasp these foundational concepts It covers topics such as sequences and series including convergence tests and the convergence of power series The approach to differentiation and integration is both rigorous and accessible offering insights into the calculus of real valued functions and its applications in various fields It explores techniques for finding derivatives and integrals as well as the relationship between differentiation and integration through the Fundamental Theorem of Calculus Throughout the book readers will encounter real world applications of real analysis from physics and engineering to economics and computer science Practical examples and exercises reinforce learning and encourage critical thinking Core Concepts in Real Analysis fosters a deeper appreciation for the elegance and precision of real analysis while equipping readers with the analytical tools needed to tackle complex mathematical problems Whether used as a textbook or a reference guide this book offers a comprehensive journey into the heart of real analysis making it indispensable for anyone interested in mastering this foundational branch of mathematics

**Function Theory in Several Complex Variables** Toshio Nishino, 2001 Kiyoshi Oka at the beginning of his research regarded the collection of problems which he encountered in the study of domains of holomorphy as large mountains which separate today and tomorrow Thus he believed that there could be no essential progress in analysis without climbing over these mountains this book is a worthwhile initial step for the reader in order to understand the mathematical world which was created by Kiyoshi Oka from the Preface This book explains results in the theory of functions of several complex variables which were mostly established from the late nineteenth century through to the middle of the twentieth century In the work the author introduces the mathematical world created by his advisor Kiyoshi Oka In this volume Oka's work is divided into two parts The first is the study of analytic functions in univalent domains in  $\mathbb{C}^n$  Here Oka proved that three concepts are equivalent domains of holomorphy holomorphically convex domains and pseudoconvex domains and moreover that the Poincaré problem the Cousin problems and the Runge problem when stated properly can be solved in domains of holomorphy satisfying the appropriate conditions The second part of Oka's work established a method for the study of analytic functions defined in a ramified domain over  $\mathbb{C}^n$  in which the branch points are considered as interior points of the domain Here analytic functions in an analytic space are treated which is a slight generalization of a ramified domain over  $\mathbb{C}^n$  In writing the book the author's goal was to bring to readers a real understanding of Oka's original papers This volume is an English translation of the original Japanese edition published by the University of Tokyo Press Japan It would make a suitable course text for advanced graduate level introductions to several complex variables

**Static Analysis** Manuel V. Hermenegildo, José F. Morales, 2023-10-23 This book constitutes the refereed proceedings of the 30th International Symposium on Static Analysis SAS 2023 held in Lisbon Portugal in October 2023 The 20 full papers included in this book were carefully reviewed and selected from 40 submissions Static analysis is widely recognized as a fundamental tool for program verification bug detection compiler optimization program

understanding and software maintenance The papers deal with theoretical practical and application advances in the area Chapter 21 is available open access under a Creative Commons Attribution 4.0 International License via [link.springer.com](https://link.springer.com)

*Mathematical Pictures at a Data Science Exhibition* Simon Foucart, 2022-04-28 A diverse selection of data science topics explored through a mathematical lens

**Analysis of Several Complex Variables** Takeo Ōsawa, 2002 This monograph describes real analysis approaches to the study of functions of several complex variables and describes how these methods produce global existence theorems in the theory of functions The book brings particular attention to recent results with implications for the understanding of pseudoconvexity and plurisubharmonic functions Based on Oka's theorems and his schema for the grouping of problems the discussion integrates the theory of analytic functions of several variables and mathematical analysis Annotation copyrighted by Book News Inc Portland OR

Progress in Information Geometry Frank Nielsen, 2021-03-14 This book focuses on information geometric manifolds of structured data and models and related applied mathematics It features new and fruitful interactions between several branches of science Advanced Signal Image Video Processing Complex Data Modeling and Analysis Statistics on Manifolds Topology Machine Deep Learning and Artificial Intelligence The selection of applications makes the book a substantial information source not only for academic scientist but it is also highly relevant for industry The book project was initiated following discussions at the international conference GSI 2019 Geometric Science of Information that was held at ENAC Toulouse France

Compressed Sensing in Information Processing Gitta Kutyniok, Holger Rauhut, Robert J. Kunsch, 2022-10-20 This contributed volume showcases the most significant results obtained from the DFG Priority Program on Compressed Sensing in Information Processing Topics considered revolve around timely aspects of compressed sensing with a special focus on applications including compressed sensing like approaches to deep learning bilinear compressed sensing efficiency structure and robustness structured compressive sensing via neural network learning compressed sensing for massive MIMO and security of future communication and compressive sensing

**A Mathematical Introduction to Compressive Sensing** Simon Foucart, Holger Rauhut, 2013-08-13 At the intersection of mathematics engineering and computer science sits the thriving field of compressive sensing Based on the premise that data acquisition and compression can be performed simultaneously compressive sensing finds applications in imaging signal processing and many other domains In the areas of applied mathematics electrical engineering and theoretical computer science an explosion of research activity has already followed the theoretical results that highlighted the efficiency of the basic principles The elegant ideas behind these principles are also of independent interest to pure mathematicians A Mathematical Introduction to Compressive Sensing gives a detailed account of the core theory upon which the field is built With only moderate prerequisites it is an excellent textbook for graduate courses in mathematics engineering and computer science It also serves as a reliable resource for practitioners and researchers in these disciplines who want to acquire a careful understanding of the subject A Mathematical Introduction to



Compressive Sensing uses a mathematical perspective to present the core of the theory underlying compressive sensing

*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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