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Volume 194

**Records:
Mathematical Theory**

Valery B. Nevzorov



American Mathematical Society

Records Mathematical Theory

**Eduardo Gil, Eva Gil, Juan Gil, María
Ángeles Gil**



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 actuaries engineers hydrologists meteorologists and sports and market analysts

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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

Mathematical and Statistical Methods in Reliability Kjell A. Doksum, Bo Lindqvist, 2003 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 Contents Reliability Theory in the Past and Present Centuries General Aspects of Reliability Modelling Reliability of Networks and Systems Stochastic Modelling and Optimization in Reliability Modelling in Survival and Reliability Analysis Statistical Methods for Degradation Data Statistical Methods for Maintained Systems Statistical Inference in Survival Analysis Software Reliability Methods Readership Graduate students academics and professionals in probability statistics reliability analysis survival analysis industrial engineering software engineering operations research and applied mathematics research

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

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

Extreme Value Distributions Mohammad Ahsanullah, 2016-09-15 The aim of the book is to give a thorough account of the basic theory of extreme value distributions The book covers a wide range of materials available to date The central ideas and results of extreme value distributions are presented The book will be useful to applied statisticians as well as statisticians interested to work in the area of extreme value distributions The monograph presents the central ideas and results of extreme value distributions The monograph gives self contained theory and applications of extreme value distributions

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

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 Golombos Kotz Characterizations of Probability Distributions Springer together with applications of the theory in model fitting and predictions

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