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Mathematical Statistics and Limit Theorems

Festschrift in Honour of Paul Deheuvels

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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

Approximation Theorems of Mathematical Statistics Robert J. Serfling,2009-09-25 Approximation Theorems of Mathematical Statistics This convenient paperback edition makes a seminal text in statistics accessible to a new generation of students and practitioners Approximation Theorems of Mathematical Statistics covers a broad range of limit theorems useful in mathematical statistics along with methods of proof and techniques of application The manipulation of probability theorems to obtain statistical theorems is emphasized Besides a knowledge of these basic statistical theorems this lucid introduction to the subject imparts an appreciation of the instrumental role of probability theory The book makes accessible to students and practicing professionals in statistics general mathematics operations research and engineering the essentials of The tools and foundations that are basic to asymptotic theory in statistics The asymptotics of statistics computed from a sample including transformations of vectors of more basic statistics with emphasis on asymptotic distribution theory and strong convergence Important special classes of statistics such as maximum likelihood estimates and other asymptotic efficient procedures W Hoeffding s U statistics and R von Mises s differentiable statistical functions Statistics obtained as solutions of equations M estimates linear functions of order statistics L statistics and rank statistics R statistics Use of influence curves Approaches toward asymptotic relative efficiency of statistical test procedures

Limit Theorems in Probability and Statistics I. Berkes,Endre Csáki,Pál Révész,1990 **Limit Theorems for Randomly Stopped Stochastic Processes** Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area and remain relevant for years to come

Stable Convergence and Stable Limit Theorems Erich Häusler,Harald Luschgy,2015-06-09 The authors present a concise but

complete exposition of the mathematical theory of stable convergence and give various applications in different areas of probability theory and mathematical statistics to illustrate the usefulness of this concept Stable convergence holds in many limit theorems of probability theory and statistics such as the classical central limit theorem which are usually formulated in terms of convergence in distribution Originated by Alfred R nyi the notion of stable convergence is stronger than the classical weak convergence of probability measures A variety of methods is described which can be used to establish this stronger stable convergence in many limit theorems which were originally formulated only in terms of weak convergence Naturally these stronger limit theorems have new and stronger consequences which should not be missed by neglecting the notion of stable convergence The presentation will be accessible to researchers and advanced students at the master s level with a solid knowledge of measure theoretic probability

Limit Theorems in Probability, Statistics and Number Theory

Peter Eichelsbacher, Guido Elsner, Holger Kösters, Matthias Löwe, Franz Merkl, Silke Rolles, 2013-04-23 Limit theorems and asymptotic results form a central topic in probability theory and mathematical statistics New and non classical limit theorems have been discovered for processes in random environments especially in connection with random matrix theory and free probability These questions and the techniques for answering them combine asymptotic enumerative combinatorics particle systems and approximation theory and are important for new approaches in geometric and metric number theory as well Thus the contributions in this book include a wide range of applications with surprising connections ranging from longest common subsequences for words permutation groups random matrices and free probability to entropy problems and metric number theory The book is the product of a conference that took place in August 2011 in Bielefeld Germany to celebrate the 60th birthday of Friedrich G tze a noted expert in this field

Approximation Theorems of Mathematical Statistics Robert J.

Serfling, 1980-12-08 Approximation Theorems of Mathematical Statistics This convenient paperback edition makes a seminal text in statistics accessible to a new generation of students and practitioners Approximation Theorems of Mathematical Statistics covers a broad range of limit theorems useful in mathematical statistics along with methods of proof and techniques of application The manipulation of probability theorems to obtain statistical theorems is emphasized Besides a knowledge of these basic statistical theorems this lucid introduction to the subject imparts an appreciation of the instrumental role of probability theory The book makes accessible to students and practicing professionals in statistics general mathematics operations research and engineering the essentials of The tools and foundations that are basic to asymptotic theory in statistics The asymptotics of statistics computed from a sample including transformations of vectors of more basic statistics with emphasis on asymptotic distribution theory and strong convergence Important special classes of statistics such as maximum likelihood estimates and other asymptotic efficient procedures W Hoeffding s U statistics and R von Mises s differentiable statistical functions Statistics obtained as solutions of equations M estimates linear functions of order statistics L statistics and rank statistics R statistics Use of influence curves Approaches toward asymptotic relative

efficiency of statistical test procedures Limit Theorems of Probability Theory И. У. Вasil'evich Prokhorov, V. Statulevicius, 2000-08-28 A collection of research level surveys on certain topics in probability theory by a well known group of researchers The book will be of interest to graduate students and researchers *Random Summation* Boris V. Gnedenko, Victor Yu. Korolev, 1996-03-27 This book provides an introduction to the asymptotic theory of random summation combining a strict exposition of the foundations of this theory and recent results It also includes a description of its applications to solving practical problems in hardware and software reliability insurance finance and more The authors show how practice interacts with theory and how new mathematical formulations of problems appear and develop Attention is mainly focused on transfer theorems description of the classes of limit laws and criteria for convergence of distributions of sums for a random number of random variables Theoretical background is given for the choice of approximations for the distribution of stock prices or surplus processes General mathematical theory of reliability growth of modified systems including software is presented Special sections deal with doubling with repair rarefaction of renewal processes limit theorems for supercritical Galton Watson processes information properties of probability distributions and asymptotic behavior of doubly stochastic Poisson processes Random Summation Limit Theorems and Applications will be of use to specialists and students in probability theory mathematical statistics and stochastic processes as well as to financial mathematicians actuaries and to engineers desiring to improve probability models for solving practical problems and for finding new approaches to the construction of mathematical models *A History of the Central Limit Theorem* Hans Fischer, 2010-10-08 This study discusses the history of the central limit theorem and related probabilistic limit theorems from about 1810 through 1950 In this context the book also describes the historical development of analytical probability theory and its tools such as characteristic functions or moments The central limit theorem was originally deduced by Laplace as a statement about approximations for the distributions of sums of independent random variables within the framework of classical probability which focused upon specific problems and applications Making this theorem an autonomous mathematical object was very important for the development of modern probability theory **Probability Theory and Mathematical Statistics** Ibragimov, 1996-09-01 First published in 1996 Routledge is an imprint of Taylor Francis an informa company **Limit Theorems for Associated Random Fields and Related Systems** Aleksandr Vadimovich Bulinskii, Aleksei Pavlovich Shashkin, 2007 This volume is devoted to the study of asymptotic properties of wide classes of stochastic systems arising in mathematical statistics percolation theory statistical physics and reliability theory Attention is paid not only to positive and negative associations introduced in the pioneering papers by Harris Lehmann Esary Proschan Walkup Fortuin Kasteleyn and Ginibre but also to new and more general dependence conditions Naturally this scope comprises families of independent real valued random variables A variety of important results and examples of Markov processes random measures stable distributions Ising ferromagnets interacting particle systems stochastic differential

equations random graphs and other models are provided For such random systems it is worthwhile to establish principal limit theorems of the modern probability theory central limit theorem for random fields weak and strong invariance principles functional law of the iterated logarithm etc and discuss their applications There are 434 items in the bibliography The book is self contained provides detailed proofs for reader s convenience some auxiliary results are included in the Appendix e g the classical Hoeffding lemma basic electric current theory etc Contents Random Systems with Covariance Inequalities Moment and Maximal Inequalities Central Limit Theorem Almost Sure Convergence Invariance Principles Law of the Iterated Logarithm Statistical Applications Integral Functionals Readership Researchers in modern probability and statistics graduate students and academic staff of the universities *Strong Limit Theorems* Lin Zhengyan,Lu Zhuarong,2014-01-15 Some Limit Theorems in Statistics R. R. Bahadur,1971-01-31 A discussion of topics in the theory of large deviations and of aspects of estimation and testing in large samples *Limit Theorems for Large Deviations* L. Saulis,V.A. Statulevicius,2012-12-06 Et moi si j'avait su comment en revenir One service mathematics has rendered the je n'y serais point aile human race It has put common sense back Jules Verne where it belongs on the topmost shelf next to the dusty canister labelled discarded non The series is divergent therefore we may be sense able to do something with it Eric T Bell O H ea viside Mathematics is a tool for thought A highly necessary tool in a world where both feedback and non linearities abound Similarly all kinds of parts of mathematics serve as tools for other parts and for other sciences Applying a simple rewriting rule to the quote on the right above one finds such statements as One service topology has rendered mathematical physics One service logic has rendered computer science One service category theory has rendered mathematics All arguably true And all statements obtainable this way form part of the raison d'être of this series **Limit Distributions for Sums of Independent Random Vectors** Mark M. Meerschaert,Hans-Peter Scheffler,2001-07-11 A comprehensive introduction to the central limit theory from foundations to current research This volume provides an introduction to the central limit theory of random vectors which lies at the heart of probability and statistics The authors develop the central limit theory in detail starting with the basic constructions of modern probability theory then developing the fundamental tools of infinitely divisible distributions and regular variation They provide a number of extensions and applications to probability and statistics and take the reader through the fundamentals to the current level of research In synthesizing results from nearly 200 research papers and presenting them in a self contained form authors Meerschaert and Scheffler have produced an accessible reference that treats the central limit theory honestly and focuses on multivariate models For researchers it provides an efficient and logical path through a large collection of results with many possible applications to real world phenomena Limit Distributions for Sums of Independent Random Vectors includes a coherent introduction to limit distributions and these other features A self contained introduction to the multivariate problem Multivariate regular variation for linear operators real valued functions and Borel Measures Multivariate limit theorems limit

distributions central limit theorems and related limit theorems Real world applications Limit Distributions for Sums of Independent Random Vectors is a comprehensive reference that provides an up to date survey of the state of the art in this important research area

Some Limit Theorems in Statistics Raghu Raj Bahadur,1971

Modern Concepts and Theorems of Mathematical Statistics Edward B. Manoukian,2012-12-06 With the rapid progress and development of mathematical statistical methods it is becoming more and more important for the student the instructor and the researcher in this field to have at their disposal a quick comprehensive and compact reference source on a very wide range of the field of modern mathematical statistics This book is an attempt to fulfill this need and is encyclopedic in nature It is a useful reference for almost every learner involved with mathematical statistics at any level and may supplement any textbook on the subject As the primary audience of this book we have in mind the beginning busy graduate student who finds it difficult to master basic modern concepts by an examination of a limited number of existing textbooks To make the book more accessible to a wide range of readers I have kept the mathematical language at a level suitable for those who have had only an introductory undergraduate course on probability and statistics and basic courses in calculus and linear algebra No sacrifice however is made to dispense with rigor In stating theorems I have not always done so under the weakest possible conditions This allows the reader to readily verify if such conditions are indeed satisfied in most applications given in modern graduate courses without being lost in extra unnecessary mathematical intricacies The book is not a mere dictionary of mathematical statistical terms

Limit Theorems in Change-Point Analysis Miklós Csörgő,Lajos Horváth,1997-12-29 Change point problems arise in a variety of experimental and mathematical sciences as well as in engineering and health sciences This rigorously researched text provides a comprehensive review of recent probabilistic methods for detecting various types of possible changes in the distribution of chronologically ordered observations Further developing the already well established theory of weighted approximations and weak convergence the authors provide a thorough survey of parametric and non parametric methods regression and time series models together with sequential methods All but the most basic models are carefully developed with detailed proofs and illustrated by using a number of data sets Contains a thorough survey of The Likelihood Approach Non Parametric Methods Linear Models Dependent Observations This book is undoubtedly of interest to all probabilists and statisticians experimental and health scientists engineers and essential for those working on quality control and surveillance problems Foreword by David Kendall

Limit Theorems of Probability Theory Yu.V. Prokhorov,V. Statulevicius,2014-03-12 A collection of research level surveys on certain topics in probability theory by a well known group of researchers The book will be of interest to graduate students and researchers

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