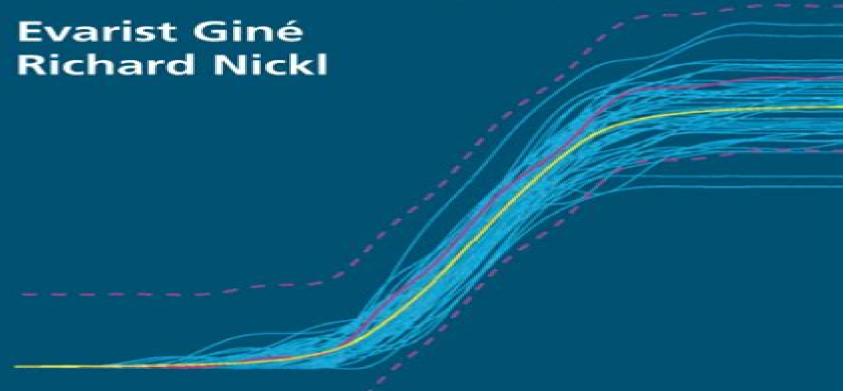
Cambridge Series in Statistical and Probabilistic Mathematics

Mathematical Foundations of Infinite-Dimensional Statistical Models



Michael P. Fay, Erica H. Brittain

Mathematical Foundations of Infinite-Dimensional Statistical Models Evarist Giné, Richard Nickl, 2021-03-25 In nonparametric and high dimensional statistical models the classical Gauss Fisher Le Cam theory of the optimality of maximum likelihood estimators and Bayesian posterior inference does not apply and new foundations and ideas have been developed in the past several decades This book gives a coherent account of the statistical theory in infinite dimensional parameter spaces The mathematical foundations include self contained mini courses on the theory of Gaussian and empirical processes approximation and wavelet theory and the basic theory of function spaces. The theory of statistical inference in such models hypothesis testing estimation and confidence sets is presented within the minimax paradigm of decision theory This includes the basic theory of convolution kernel and projection estimation but also Bayesian nonparametrics and nonparametric maximum likelihood estimation In a final chapter the theory of adaptive inference in nonparametric models is developed including Lepski s method wavelet thresholding and adaptive inference for self similar functions Winner of the 2017 PROSE Award for Mathematics Random Graphs and Complex Networks Remco van der Hofstad, 2017 This classroom tested text is the definitive introduction to the mathematics of network science featuring examples and numerous Fundamentals of Nonparametric Bayesian Inference Subhashis Ghosal, Aad van der Vaart, 2017-06-26 exercises Explosive growth in computing power has made Bayesian methods for infinite dimensional models Bayesian nonparametrics a nearly universal framework for inference finding practical use in numerous subject areas Written by leading researchers this authoritative text draws on theoretical advances of the past twenty years to synthesize all aspects of Bayesian nonparametrics from prior construction to computation and large sample behavior of posteriors Because understanding the behavior of posteriors is critical to selecting priors that work the large sample theory is developed systematically illustrated by various examples of model and prior combinations Precise sufficient conditions are given with complete proofs that ensure desirable posterior properties and behavior Each chapter ends with historical notes and numerous exercises to deepen and consolidate the reader's understanding making the book valuable for both graduate students and researchers in statistics and machine learning as well as in application areas such as econometrics and biostatistics **Long-Range Dependence** and Self-Similarity Vladas Pipiras, Murad S. Taggu, 2017-04-18 This modern and comprehensive guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research These topics concern but are not limited to physical models that give rise to long range dependence and self similarity central and non central limit theorems for long range dependent series and the limiting Hermite processes fractional Brownian motion and its stochastic calculus several celebrated decompositions of fractional Brownian motion multidimensional models for long range dependence and self similarity and maximum likelihood estimation methods for long range dependent time series Designed for graduate students and researchers each chapter of the book is

supplemented by numerous exercises some designed to test the reader s understanding while others invite the reader to consider some of the open research problems in the field today Predictive Statistics Bertrand S. Clarke, Jennifer L. Clarke, 2018-04-12 All scientific disciplines prize predictive success Conventional statistical analyses however treat prediction as secondary instead focusing on modeling and hence estimation testing and detailed physical interpretation tackling these tasks before the predictive adequacy of a model is established This book outlines a fully predictive approach to statistical problems based on studying predictors the approach does not require predictors correspond to a model although this important special case is included in the general approach Throughout the point is to examine predictive performance before considering conventional inference These ideas are traced through five traditional subfields of statistics helping readers to refocus and adopt a directly predictive outlook The book also considers prediction via contemporary black box techniques and emerging data types and methodologies where conventional modeling is so difficult that good prediction is the main criterion available for evaluating the performance of a statistical method Well documented open source R code in a Github repository allows readers to replicate examples and apply techniques to other investigations A Graduate Course In **Probability** Liviu I Nicolaescu, 2022-09-09 This book grew out of the notes for a one semester basic graduate course in probability As the title suggests it is meant to be an introduction to probability and could serve as textbook for a year long text for a basic graduate course It assumes some familiarity with measure theory and integration so in this book we emphasize only those aspects of measure theory that have special probabilistic uses. The book covers the topics that are part of the culture of an aspiring probabilist and it is guided by the author's personal belief that probability was and is a theory driven by examples The examples form the main attraction of this subject For this reason a large book is devoted to an eclectic collection of examples from classical to modern from mainstream to exotic The text is complemented by nearly 200 exercises guite a few nontrivial but all meant to enhance comprehension and enlarge the reader's horizons While teaching probability both at undergraduate and graduate level the author discovered the revealing power of simulations For this reason the book contains a veiled invitation to the reader to familiarize with the programing language R In the appendix there are a few of the most frequently used operations and the text is sprinkled with less than optimal R codes Nowadays one can do on a laptop simulations and computations we could only dream as an undergraduate in the past This is a book written by a probability outsider That brings along a bit of freshness together with certain naiveties Probability-1 Albert N. Shiryaev, 2016-07-08 Advanced maths students have been waiting for this the third edition of a text that deals with one of the fundamentals of their field This book contains a systematic treatment of probability from the ground up starting with intuitive ideas and gradually developing more sophisticated subjects such as random walks and the Kalman Bucy filter Examples are discussed in detail and there are a large number of exercises This third edition contains new problems and exercises new proofs expanded material on financial mathematics financial engineering and mathematical statistics and a final chapter on

the history of probability theory *High-Dimensional Probability* Roman Vershynin,2018-09-27 High dimensional probability offers insight into the behavior of random vectors random matrices random subspaces and objects used to quantify uncertainty in high dimensions Drawing on ideas from probability analysis and geometry it lends itself to applications in mathematics statistics theoretical computer science signal processing optimization and more It is the first to integrate theory key tools and modern applications of high dimensional probability Concentration inequalities form the core and it covers both classical results such as Hoeffding's and Chernoff's inequalities and modern developments such as the matrix Bernstein's inequality. It then introduces the powerful methods based on stochastic processes including such tools as Slepian's Sudakov's and Dudley's inequalities as well as generic chaining and bounds based on VC dimension A broad range of illustrations is embedded throughout including classical and modern results for covariance estimation clustering networks semidefinite programming coding dimension reduction matrix completion machine learning compressed sensing and sparse regression

Selected Papers on Analysis and Related Topics, 2008 This volume contains translations of papers that originally appeared in the Japanese journal Sugaku The papers range over a variety of topics including operator algebras analysis and **Probability** Albert Shiryaev, 2013-11-11 In the Preface to the first edition originally published in 1980 we statistics mentioned that this book was based on the author's lectures in the Department of Mechanics and Mathematics of the Lomonosov University in Moscow which were issued in part in mimeographed form under the title Probabil ity Statistics and Stochastic Processors I II and published by that Univer sity Our original intention in writing the first edition of this book was to divide the contents into three parts probability mathematical statistics and theory of stochastic processes which corresponds to an outline of a three semester course of lectures for university students of mathematics However in the course of preparing the book it turned out to be impossible to realize this intention completely since a full exposition would have required too much space In this connection we stated in the Preface to the first edition that only probability theory and the theory of random processes with discrete time were really adequately presented Essentially all of the first edition is reproduced in this second edition Changes and corrections are as a rule editorial taking into account comments made by both Russian and foreign readers of the Russian original and of the English and Germantranslations Sll The author is grateful to all of these readers for their attention advice and helpful criticisms In this second English edition new material also has been added as follows in Chapter 111 5 7 12 in Chapter IV 5 in Chapter VII 8 10 **Probability** A.N. Shiryaev, 2013-06-29 This textbook is based on a three semester course of lectures given by the author in recent years in the Mechanics Mathematics Faculty of Moscow State University and issued in part in mimeographed form under the title Probability Statistics Stochastic Processes I II by the Moscow State University Press We follow tradition by devoting the first part of the course roughly one semester to the elementary theory of probability Chapter I This begins with the construction of probabilistic models with finitely many outcomes and introduces such fundamental probabilistic concepts as sample spaces

events probability independence random variables expectation correlation conditional probabilities and so on Many probabilistic and statistical regularities are effectively illustrated even by the simplest random walk generated by Bernoulli trials In this connection we study both classical results law of large numbers local and integral De Moivre and Laplace theorems and more modern results for example the arc sine law The first chapter concludes with a discussion of dependent random vari ables generated by martingales and by Markov chains **Foundations of Stochastic Differential Equations** in Infinite Dimensional Spaces Kiyosi Ito,1984-01-01 A systematic self contained treatment of the theory of stochastic differential equations in infinite dimensional spaces Included is a discussion of Schwartz spaces of distributions in relation to probability theory and infinite dimensional stochastic analysis as well as the random variables and stochastic processes that take values in infinite dimensional spaces Advanced Probability and Statistics Harish Parthasarathy, 2022-11-17 This book surveys some of the important research work carried out by Indian scientists in the field of pure and applied probability quantum probability quantum scattering theory group representation theory and general relativity It reviews the axiomatic foundations of probability theory by A N Kolmogorov and how the Indian school of probabilists and statisticians used this theory effectively to study a host of applied probability and statistics problems like parameter estimation convergence of a sequence of probability distributions and martingale characterization of diffusions It will be an important resource to students and researchers of Physics and Engineering especially those working with Advanced Probability and Statistics

Confidence, Likelihood, Probability Tore Schweder, Nils Lid Hjort, 2016-02-24 This is the first book to develop a methodology of confidence distributions with a lively mix of theory illustrations applications and exercises Fundamentals of Heavy Tails Jayakrishnan Nair, Adam Wierman, Bert Zwart, 2022-06-09 An accessible yet rigorous package of probabilistic and statistical tools for anyone who must understand or model extreme events Random Graphs and Complex Networks: Volume 2 Remco van der Hofstad, 2024-02-08 Complex networks are key to describing the connected nature of the society that we live in This book the second of two volumes describes the local structure of random graph models for real world networks and determines when these models have a giant component and when they are small and ultra small worlds This is the first book to cover the theory and implications of local convergence a crucial technique in the analysis of sparse random graphs Suitable as a resource for researchers and PhD level courses it uses examples of real world networks such as the Internet and citation networks as motivation for the models that are discussed and includes exercises at the end of each chapter to develop intuition The book closes with an extensive discussion of related models and problems that demonstrate modern approaches to network theory such as community structure and directed models Statistical Hypothesis Testing in Context: Volume 52 Michael P. Fay, Erica H. Brittain, 2022-05-05 Fay and Brittain present statistical hypothesis testing and compatible confidence intervals focusing on application and proper interpretation. The emphasis is on equipping applied statisticians with enough tools and advice on choosing among them to find reasonable methods for almost

any problem and enough theory to tackle new problems by modifying existing methods After covering the basic mathematical theory and scientific principles tests and confidence intervals are developed for specific types of data Essential methods for applications are covered such as general procedures for creating tests e g likelihood ratio bootstrap permutation testing from models adjustments for multiple testing clustering stratification causality censoring missing data group sequential tests and non inferiority tests New methods developed by the authors are included throughout such as melded confidence intervals for comparing two samples and confidence intervals associated with Wilcoxon Mann Whitney tests and Kaplan Meier estimates High-Dimensional Statistics Martin J. Examples exercises and the R package asht support practical use Wainwright, 2019-02-21 A coherent introductory text from a groundbreaking researcher focusing on clarity and motivation to build intuition and understanding **Probability** Rick Durrett, 2019-04-18 This lively introduction to measure theoretic probability theory covers laws of large numbers central limit theorems random walks martingales Markov chains ergodic theorems and Brownian motion Concentrating on results that are the most useful for applications this comprehensive treatment is a rigorous graduate text and reference Operating under the philosophy that the best way to learn probability is to see it in action the book contains extended examples that apply the theory to concrete applications. This fifth edition contains a new chapter on multidimensional Brownian motion and its relationship to partial differential equations PDEs an advanced topic that is finding new applications Setting the foundation for this expansion Chapter 7 now features a proof of It s formula Key exercises that previously were simply proofs left to the reader have been directly inserted into the text as lemmas The new edition re instates discussion about the central limit theorem for martingales and stationary sequences

Probability Richard Durrett,Rick Durrett,2019-04-18 A well written and lively introduction to measure theoretic probability for graduate students and researchers

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