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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, IŪ. V.  
Kozachenko**

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

**Metric Characterization of Random Variables and Random Processes** Valerii Vladimirovich Buldygin, 2000 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 [Metric Characterization of Random Variables and Random Processes](#) Valerii Vladimirovich Buldygin, I. 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

**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

**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

**Parameter Estimation in Fractional Diffusion Models** Kęstutis Kubilius, Yuliya Mishura, Kostiantyn Ralchenko, 2018-01-04 This book is devoted to parameter estimation in diffusion models involving fractional Brownian motion and related processes For many years now standard Brownian motion has been and still remains a popular model of randomness used to investigate processes in the natural sciences financial markets and the economy The substantial limitation in the use of stochastic diffusion models with Brownian motion is due to the fact that the motion has independent increments and therefore the random noise it generates is white i e uncorrelated However many processes in the natural sciences computer networks and financial markets have long term or short term dependences i e the correlations of random noise in these processes are non zero and slowly or rapidly decrease with time In particular models of financial markets demonstrate various kinds of memory and usually this memory is modeled by fractional Brownian diffusion Therefore the book constructs diffusion models with memory and provides simple and suitable parameter estimation methods in these models making it a valuable resource for all researchers in this field The book is addressed to specialists and researchers in the theory and statistics of stochastic processes practitioners who apply statistical methods of parameter estimation graduate and post graduate students who study mathematical modeling 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 *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 Mathematical Reviews ,2001 **Probability Theory and Mathematical Statistics** ,2002 **Methods of Functional Analysis and Topology** ,2002 **Simultaneous Variable Selection and Simultaneous Subspace Selection for Multitask Learning** Guillaume Romain Obozinski, 2009 Teoriĭa imovirnostei ta matematychna statystyka ,2010 **Rendiconti della Accademia nazionale delle scienze detta dei XL.** ,2003 **Book Review Index** ,2003 Vols 8 10 of the 1965 1984 master cumulation constitute a title index Ukrainskii matematicheskii zhurnal ,2005 **The British National Bibliography** Arthur James Wells, 2001 **American Book Publishing Record** ,2000 Index of Mathematical Papers ,1985 Probability Metrics and the Stability of Stochastic Models Svetlozar T. Rachev, 1991-05-13 Concentrates on four specialized research directions as well as applications to different problems of probability theory These include description of the basic structure of p metrics analysis of the topologies in the space of probability measures generated by different types of p metrics characterization of the ideal metrics for the given problem and investigations of the main relationships between different types of p metrics The presentation here is given in a general form although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases

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the system requirements are very low system resources and the system will work in almost all configurations 4 fit has the following objectives enhancement the main objective of smart gym management system is to enhance and upgrade the

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jun 30 2010 in the study we propose a rfid enabled gym management system by the system the manager of gym can track and trace the exercise status of member for the purpose of gym it can apply an exercise prescription for each member when they come in fitness the system not only can reduce the waste of human resources and enhance the efficiency of

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