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Weak Dependence

With Examples and Applications

Weak Dependence With Examples And Applications

Lecture Notes In Statistics

Paul Doukhan



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Weak Dependence: With Examples and Applications Jérôme Dedecker, 2007-07-18 This book develops Doukhan Louhichi's 1999 idea to measure asymptotic independence of a random process. The authors who helped develop this theory propose examples of models fitting such conditions: stable Markov chains, dynamical systems or more complicated models, nonlinear non-Markovian and heteroskedastic models with infinite memory. Applications are still needed to develop a method of analysis for nonlinear time series and this book provides a strong basis for additional studies. **Stochastic Models for**

Time Series Paul Doukhan, 2018-04-17 This book presents essential tools for modelling non-linear time series. The first part of the book describes the main standard tools of probability and statistics that directly apply to the time series context to obtain a wide range of modelling possibilities. Functional estimation and bootstrap are discussed and stationarity is reviewed. The second part describes a number of tools from Gaussian chaos and proposes a tour of linear time series models. It goes on to address nonlinearity from polynomial or chaotic models for which explicit expansions are available, then turns to Markov and non-Markov linear models and discusses Bernoulli shifts time series models. Finally, the volume focuses on the limit theory starting with the ergodic theorem which is seen as the first step for statistics of time series. It defines the distributional range to obtain generic tools for limit theory under long or short range dependences: LRD, SRD and explains examples of LRD behaviours. More general techniques: central limit theorems are described under SRD, mixing and weak dependence are also reviewed. In closing, it describes moment techniques together with their relations to cumulant sums as well as an application to kernel type estimation. The appendix reviews basic probability theory facts and discusses useful laws stemming from the Gaussian laws as well as the basic principles of probability and is completed by R scripts used for the figures. Richly illustrated with examples and simulations, the book is recommended for advanced master courses for mathematicians just entering the field of time series and statisticians who want more mathematical insights into the background of non-linear time series. *Cyclostationarity: Theory and Methods III* Fakher Chaari, Jacek Leskow, Antonio

Napolitano, Radosław Zimroz, Agnieszka Wylomańska, 2017-02-25 This book gathers contributions presented at the 9th Workshop on Cyclostationary Systems and Their Applications held in Gródzisk nad Dunajcem, Poland, in February 2016. It includes both theory-oriented and practice-oriented chapters. The former focus on heavy-tailed time series and processes, PAR models, rational spectra for PARMA processes, covariance invariant analysis, change point problems and subsampling for time series as well as the fraction of time approach, GARMA models and weak dependence. In turn, the latter report on case studies of various mechanical systems and on stochastic and statistical methods especially in the context of damage detection. The book provides students, researchers and professionals with a timely guide to cyclostationary systems, nonstationary processes and relevant engineering applications. **Cyclostationarity: Theory and Methods - IV** Fakher Chaari, Jacek

Leskow, Radosław Zimroz, Agnieszka Wylomańska, Anna Dudek, 2019-07-31 This book gathers contributions presented at the

10th Workshop on Cyclostationary Systems and Their Applications held in Gr dek nad Dunajcem Poland in February 2017 It includes twelve interesting papers covering current topics related to both cyclostationary and general non stationary processes Moreover this book which covers both theoretical and practical issues offers a practice oriented guide to the analysis of data sets with non stationary behavior and a bridge between basic and applied research on nonstationary processes It provides students researchers and professionals with a timely guide on cyclostationary systems nonstationary processes and relevant engineering applications

Concepts and Results in Chaotic Dynamics: A Short Course Pierre Collet, Jean-Pierre Eckmann, 2007-07-07 This book is devoted to the subject commonly called Chaotic Dynamics namely the study of complicated behavior in time of maps and flows called dynamical systems The theory of chaotic dynamics has a deep impact on our understanding of nature and we sketch here our view on this question The strength of this theory comes from its generality in that it is not limited to a particular equation or scientific main It should be viewed as a conceptual framework with which one can capture properties of systems with complicated behavior Obviously such a general framework cannot describe a system down to its most intricate details but it is a useful and important guideline on how a certain kind of complex systems may be understood and analyzed The theory is based on a description of idealized systems such as hyperbolic systems The systems to which the theory applies should be similar to these idealized systems They should correspond to a fixed evolution equation which however need to be neither modeled nor explicitly known in detail Experimentally this means that the conditions under which the experiment is performed should be as constant as possible The same condition applies to analysis of data which may come from the evolution of glaciations One cannot apply chaos theory to systems under varying external conditions but only to systems which have some self generated chaos under fixed external conditions

Discovery Science Jean-Gabriel Ganascia, Philippe Lenca, Jean-Marc Petit, 2012-10-22 This book constitutes the refereed proceedings of the 15th International Conference on Discovery Science DS 2012 held in Lyon France in October 2012 The 22 papers presented in this volume were carefully reviewed and selected from 46 submissions The field of discovery science aims at inducing and validating new scientific hypotheses from data The scope of this conference includes the development and analysis of methods for automatic scientific knowledge discovery machine learning intelligent data analysis theory of learning tools for supporting the human process of discovery in science as well as their application to knowledge discovery

Random Effect and Latent Variable Model Selection David Dunson, 2010-03-18 Random Effect and Latent Variable Model Selection In recent years there has been a dramatic increase in the collection of multivariate and correlated data in a wide variety of fields For example it is now standard practice to routinely collect many response variables on each individual in a study The different variables may correspond to repeated measurements over time to a battery of surrogates for one or more latent traits or to multiple types of outcomes having an unknown dependence structure Hierarchical models that incorporate subject specific parameters are one of the most widely used tools for analyzing

multivariate and correlated data. Such subject specific parameters are commonly referred to as random effects, latent variables or frailties. There are two modeling frameworks that have been particularly widely used as hierarchical generalizations of linear regression models. The first is the linear mixed effects model (Laird and Ware 1982) and the second is the structural equation model (Bollen 1989). Linear mixed effects (LME) models extend linear regression to incorporate two components with the first corresponding to fixed effects describing the impact of predictors on the mean and the second to random effects characterizing the impact on the covariance. LMEs have also been increasingly used for function estimation. In implementing LME analyses, model selection problems are unavoidable. For example, there may be interest in comparing models with and without a predictor in the fixed and/or random effects component.

Mathematical Methods of Statistics, 2007. *Teoriia i zastosuvannya matematychnykh statystyky*, 2002. *JOURNAL OF ECONOMETRICS*, 2004. *Journal of Statistical Planning and Inference*, North-Holland Publishing Company, 2001. *Mathematical Reviews*, 2007. *Journal of the American Statistical Association*, American Statistical Association, 1999. **Subject Guide to Books in Print**, 1991.

Teoriia i zastosuvannya matematychnykh statystyky, 2002. *AMSTAT News*, American Statistical Association, 2006.

Physics Briefs, 1989. *Mixing*, Paul Doukhan, 2012-12-06. Mixing is concerned with the analysis of dependence between sigma fields defined on the same underlying probability space. It provides an important tool of analysis for random fields, Markov processes, central limit theorems, as well as being a topic of current research interest in its own right. The aim of this monograph is to provide a study of applications of dependence in probability and statistics. It is divided into two parts: the first covering the definitions and probabilistic properties of mixing theory; the second part describes mixing properties of classical processes and random fields, as well as providing a detailed study of linear and Gaussian fields. Consequently, this book will provide statisticians dealing with problems involving weak dependence properties with a powerful tool. *The American Mathematical Monthly*, 1979. Includes articles as well as notes and other features about mathematics and the profession. **Current Index to Statistics, Applications, Methods and Theory**, 1997. The Current Index to Statistics (CIS) is a bibliographic index of publications in statistics, probability, and related fields.

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