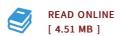# Twenty Lectures about Gaussian Processes

By Vladimir Ilich Piterbarg

Atlantic Financial Press, United States, 2015. Paperback. Book Condition: New. Original ed.. 234 x 156 mm. Language: English Brand New Book ***** Print on Demand *****. Twenty Lectures . is based on a course that Professor Piterbarg, a founder of the asymptotic theory of Gaussian processes and fields, teaches to higher-level undergraduate and graduate students at the Faculty of Mechanics and Mathematics, Lomonosov Moscow State University. Written in a clear and succinct style, the book provides a wide-ranging introduction to the field. The first half of the book is devoted to the general theory of Gaussian distributions in both finite- and infinite-dimensional vector spaces. Fundamental results, such as Slepian s, Fernique-Sudakov s and Berman s inequalities, among many others, are clearly explained from a modern, unified point of view. The second half of the book focuses on asymptotic methods, in particular on distributions of high extrema of Gaussian processes and fields. Foundational tools such as the Double Sum Method, the Method of Moments, and the Comparison Method, invented and popularized by the author, are prominently featured. This part adapts material from Professor Piterbarg s famous monograph to make it more accessible to a wider audience. No previous knowledge of stochastic...

READ ONLINE
[4.51 MB]

Reviews

The ideal ebook i actually study. It usually does not expense too much. You wont really feel monotony at at any time of your own time (that's what catalogs are for relating to should you request me).
-- Mrs. Jacklyn Simonis

Very useful to any or all group of men and women. It is writter in basic words instead of difficult to understand. I realized this ebook from my i and dad recommended this publication to understand.
-- Althea Fahey MD