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**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

Guillaume Favre



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

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