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**Metric Characterization
of Random Variables
and Random Processes**

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American Mathematical Society

Metric Characterization Of Random Variables And Random Processes

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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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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 *Index of Mathematical Papers* ,1985 **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 *Report* Carnegie-Mellon University. Dept. of Mathematics,1971 *Bibliography of Scientific and Industrial Reports* ,1971 **Graduate School**

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