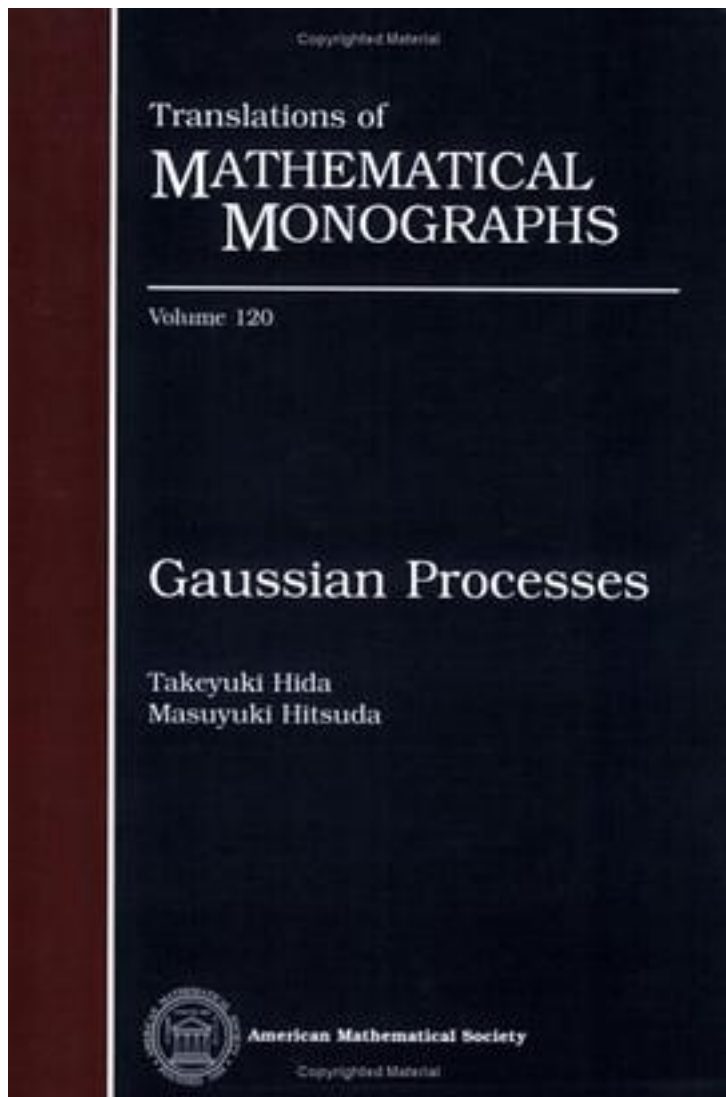


# Gaussian Processes (Translations of Mathematical Monographs)



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著者:Takeyuki Hida

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Aimed at students and researchers in mathematics, communications engineering, and economics, this book describes the probabilistic structure of a Gaussian process in terms of its canonical representation (or its innovation process). Multiple Markov properties of a Gaussian process and equivalence problems of Gaussian processes are clearly presented. The authors' approach is unique, involving causality in time evolution and information-theoretic aspects. Because the book is self-contained and only requires background in the fundamentals of probability theory and measure theory, it would be suitable as a textbook at the senior undergraduate or graduate level.

作者介绍:

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