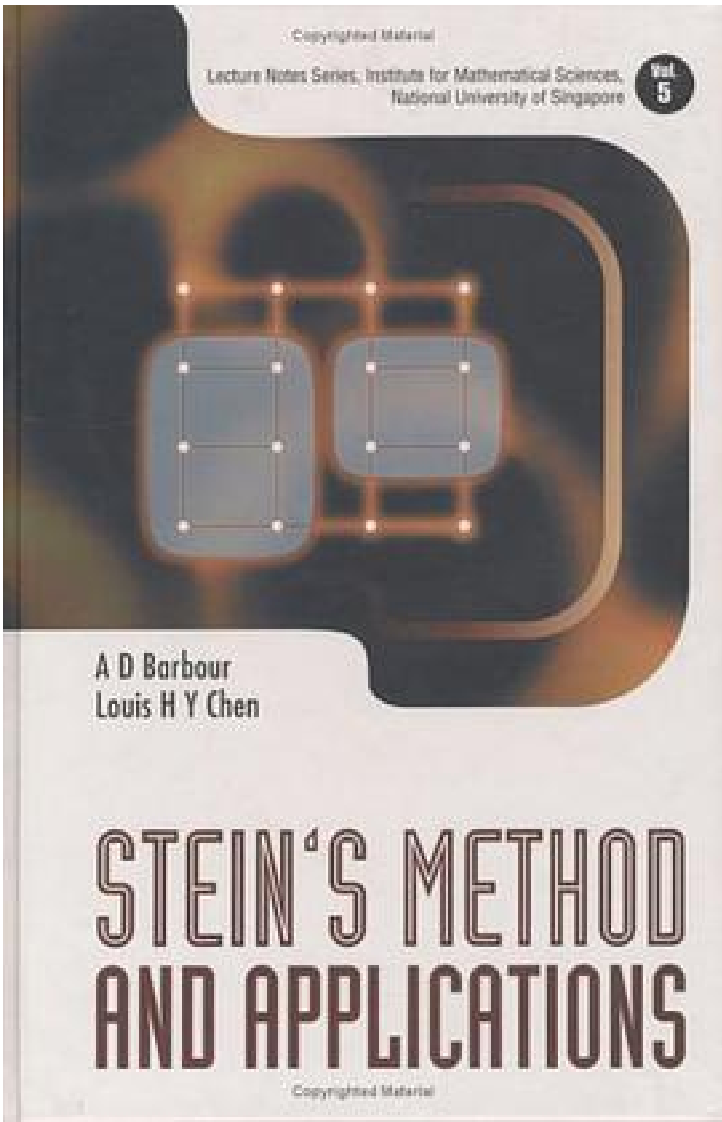
Stein's Method and Applications



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出版者:World Scientific Pub Co Inc

出版时间:2005-5

装帧:HRD

isbn:9789812562814

Stein's startling technique for deriving probability approximations first appeared about 30 years ago. Since then, much has been done to refine and develop the method, but it is still a highly active field of research, with many outstanding problems, both theoretical and in applications. This volume, the proceedings of a workshop held in honour of Charles Stein in Singapore, August 1983, contains contributions from many of the mathematicians at the forefront of this effort. It provides a cross-section of the work currently being undertaken, with many pointers to future directions. The papers in the collection include applications to the study of random binary search trees, Brownian motion on manifolds, Monte-Carlo integration, Edgeworth expansions, regenerative phenomena, the geometry of random point sets, and random matrices.

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