

Random Fields Estimation

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RANDOM FIELDS ESTIMATION

$$R(x, y) = \int_{-\infty}^{\infty} \frac{P(\lambda)}{Q(\lambda)} \Phi(x, y, \lambda) d\rho(\lambda)$$

Alexander G. Ramm

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出版者:World Scientific Pub Co Inc

出版时间:2006-2

装帧:HRD

isbn:9789812565365

This book contains a novel theory of random fields estimation of Wiener type, developed originally by the author and presented here. No assumption about the Gaussian or Markovian nature of the fields are made. The theory, constructed entirely within the framework of covariance theory, is based on a detailed analytical study of a new class of multidimensional integral equations basic in estimation theory. This book is suitable for graduate courses in random fields estimation. It can also be used in courses in functional analysis, numerical analysis, integral equations, and scattering theory.

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