Linear Processes in Function Spaces

Lecture Notes in Statistics

149

D. Bosq

Linear Processes in Function Spaces

Theory and Applications
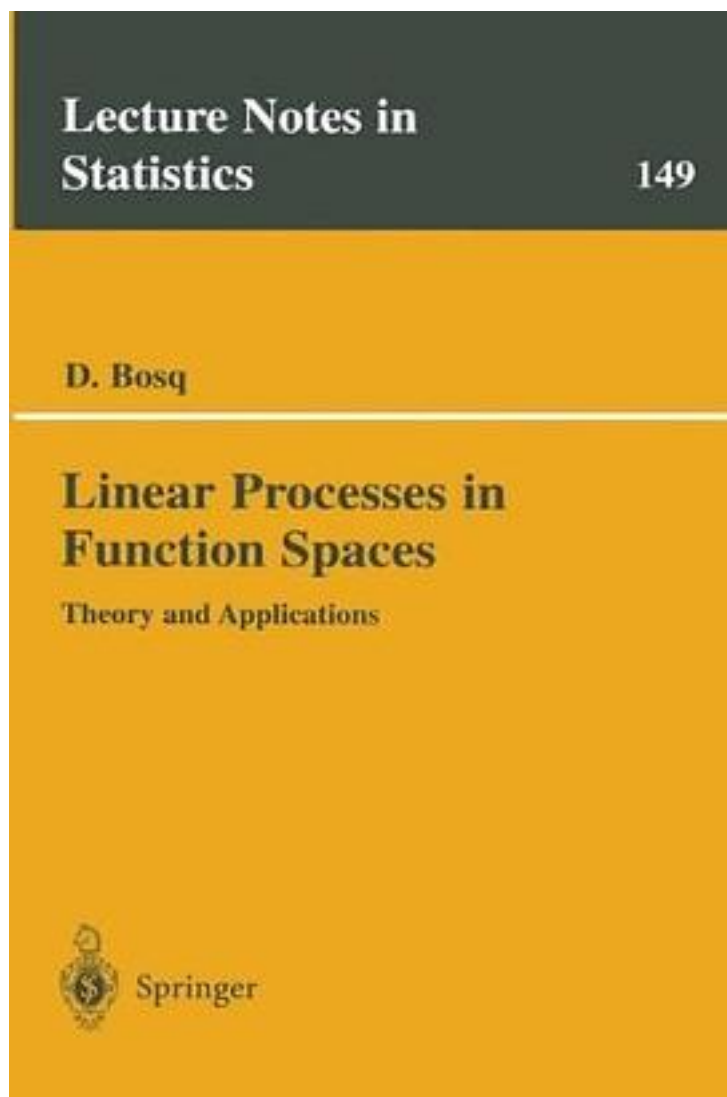
Springer

[Linear Processes in Function Spaces_下载链接1_](#)

著者:Bosq, Dennis

出版者:Springer Verlag

出版时间:2000-7

装帧:Pap

isbn:9780387950525

The main subject of this book is the estimation and forecasting of continuous time processes. It leads to a development of the theory of linear processes in function spaces. Mathematical tools are presented, as well as autoregressive processes in Hilbert and Banach spaces and general linear processes and statistical prediction. Implementation and numerical applications are also covered. The book assumes knowledge of classical probability theory and statistics.

作者介绍:

目录:

[Linear Processes in Function Spaces_下载链接1_](#)

标签

textbook統計

@網

评论

[Linear Processes in Function Spaces_下载链接1_](#)

书评

[Linear Processes in Function Spaces_下载链接1_](#)