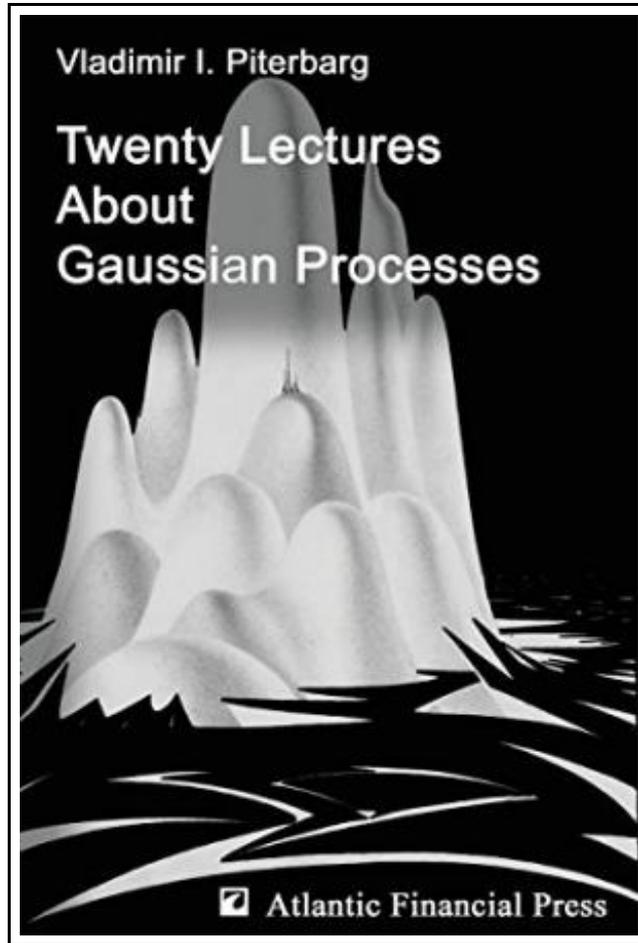


Twenty Lectures about Gaussian Processes



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Reviews

The best book i actually go through. It can be full of wisdom and knowledge Once you begin to read the book, it is extremely difficult to leave it before concluding.

(Prof. Greg Herzog)

TWENTY LECTURES ABOUT GAUSSIAN PROCESSES



Atlantic Financial Press, United States, 2015. Paperback. Book Condition: New. Original ed.. 234 x 156 mm. Language: English Brand New Book ***** Print on Demand *****. Twenty Lectures . is based on a course that Professor Piterbarg, a founder of the asymptotic theory of Gaussian processes and fields, teaches to higher-level undergraduate and graduate students at the Faculty of Mechanics and Mathematics, Lomonosov Moscow State University. Written in a clear and succinct style, the book provides a wide-ranging introduction to the field. The first half of the book is devoted to the general theory of Gaussian distributions in both finite- and infinite-dimensional vector spaces. Fundamental results, such as Slepian s, Fernique-Sudakov s and Berman s inequalities, among many others, are clearly explained from a modern, unified point of view. The second half of the book focuses on asymptotic methods, in particular on distributions of high extrema of Gaussian processes and fields. Foundational tools such as the Double Sum Method, the Method of Moments, and the Comparison Method, invented and popularized by the author, are prominently featured. This part adapts material from Professor Piterbarg s famous monograph to make it more accessible to a wider audience. No previous knowledge of stochastic processes is assumed, as all results are derived from a few basic facts of calculus and functional analysis. Written by a world-renowned expert in the field, Twenty Lectures . is a must-read for students and experienced researchers alike - or anyone with an interest in Gaussian processes and fields. The text provides an excellent basis for a full-length graduate course. Albert N. Shiryaev, Member of the Russian Academy of Sciences, Chair of the Department of Probability Theory, Faculty of Mechanics and Mathematics, Lomonosov Moscow State University, says: Professor Piterbarg s lectures are finally available in English and there is simply...



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