A Course in Stochastic Processes: Stochastic Models and Statistical Inference (Hardback)

By Denis Bosq, Hung T. Nguyen

Kluwer Academic Publishers, United States, 1996. Hardback. Book Condition: New. 1996 ed.. 234 x 156 mm. Language: English . Brand New Book ***** Print on Demand *****.This text is an Elementary Introduction to Stochastic Processes in discrete and continuous time with an initiation of the statistical inference. The material is standard and classical for a first course in Stochastic Processes at the senior/graduate level (lessons 1-12). To provide students with a view of statistics of stochastic processes, three lessons (13-15) were added. These lessons can be either optional or serve as an introduction to statistical inference with dependent observations. Several points of this text need to be elaborated, (1) The pedagogy is somewhat obvious. Since this text is designed for a one semester course, each lesson can be covered in one week or so. Having in mind a mixed audience of students from different departments (Math- ematics, Statistics, Economics, Engineering, etc.) we have presented the material in each lesson in the most simple way, with emphasis on moti- vation of concepts, aspects of applications and computational procedures. Basically, we try to explain to beginners questions such as What is the topic in this lesson? Why this topic? , How to...

Reviews

Extremely helpful for all class of folks. It is really simplified but excitement from the 50 percent of your ebook. You wont sense monotony at at any moment of your time (that's what catalogs are for about if you check with me).
-- Prof. Zachary Pollich V

The ebook is straightforward in read easier to recognize. It is actually writter in basic phrases and not difficult to understand. You can expect to like just how the author compose this book.
-- Camilla Kub