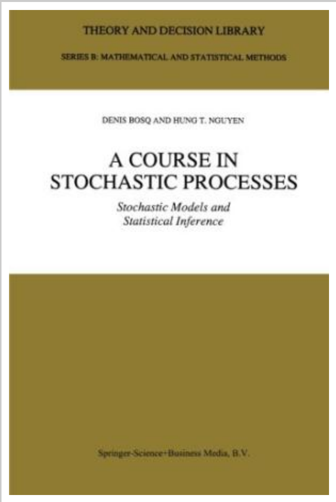

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A Course in Stochastic Processes

By Denis Bosq, Hung T. Nguyen

Springer, Netherlands, 2010. Paperback. Book Condition: New. 1st ed. Softcover of orig. ed. 1996. 234 x 154 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? ,...

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Reviews

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