

# **Nonparametric Statistics For Stochastic Processes: Estimation And Prediction (Lecture Notes In Statistics)**

## **By D. Bosq**

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### **Nonparametric statistics for stochastic processes**

This book provides a mathematically rigorous treatment of the theory of nonparametric estimation and prediction for stochastic processes. It discusses discrete time

### **References - jstor**

Nonparametric Statistics for Stochastic Processes. Estimation and Prediction. Lecture Notes in New York Bosq Nonparametric Statistics for Stochastic Processes

### **Nonparametric identification for diffusion**

SIAM Journal on Control and Optimization. Stochastic Processes and their Applications 123, Journal of Nonparametric Statistics 13,

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estimator of the drift function for ergodic stochastic processes driven by Non-parametric drift Nonparametric Statistics for Stochastic Processes.

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Combinatorial Stochastic Processes and Nonparametric Bayesian Modeling Michael I. Jordan Department of Electrical Engineering and Computer Science

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Bosq , D. 1998. Nonparametric Statistics for Stochastic Processes: Estimation and Prediction , Properties and Examples volume 85 of Lecture notes in Statistics

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ON BAYESIAN NONPARAMETRIC ESTIMATION FOR STOCHASTIC PROCESSES by M.E. Thompson and A. Thavaneswaran University of Waterloo and University of North Carolina, Chapel Hill

### **Non-parametric methods and robustness -**

How to Cite. Bosq, D. and Limnios, N. (2012) Non-Parametric Methods and Robustness, in Mathematical Statistics and Stochastic Processes (eds D. Bosq and N. Limnios

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