



Analysis of Variations for Self-similar Processes: A Stochastic Calculus Approach (Paperback)

By Ciprian A. Tudor

Springer International Publishing AG, Switzerland, 2015. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Self-similar processes are stochastic processes that are invariant in distribution under suitable time scaling, and are a subject intensively studied in the last few decades. This book presents the basic properties of these processes and focuses on the study of their variation using stochastic analysis. While self-similar processes, and especially fractional Brownian motion, have been discussed in several books, some new classes have recently emerged in the scientific literature. Some of them are extensions of fractional Brownian motion (bifractional Brownian motion, subtractional Brownian motion, Hermite processes), while others are solutions to the partial differential equations driven by fractional noises. In this monograph the author discusses the basic properties of these new classes of self-similar processes and their interrelationship. At the same time a new approach (based on stochastic calculus, especially Malliavin calculus) to studying the behavior of the variations of self-similar processes has been developed over the last decade. This work surveys these recent techniques and findings on limit theorems and Malliavin calculus. Softcover reprint of the original 1st ed. 2013.



[READ ONLINE](#)
[1.73 MB]

Reviews

Totally one of the best publication I have got ever go through. It really is packed with knowledge and wisdom I discovered this pdf from my dad and i recommended this book to discover.

-- **Madisyn Kuhlman**

Comprehensive information for book fanatics. it had been writtern really completely and useful. I am happy to explain how this is the greatest publication i have read through in my very own life and can be he finest pdf for ever.

-- **Virginie Collier I**

See Also



Hope for Autism: 10 Practical Solutions to Everyday Challenges

Seaborough Enterprises Publishing, United States, 2015. Paperback. Book Condition: New. Initial ed.. 203 x 127 mm. Language: English . Brand New Book ***** Print on Demand *****. Hope for Autism: 10 Practical Solutions to Everyday Challenges, provides answers to the many questions...



Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

CreateSpace Independent Publishing Platform, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "Star Flights Bedtime Spaceship" is a charming and fun story with the purpose to help children unwind and go to sleep. The underlying...



Very Short Stories for Children: A Child's Book of Stories for Kids

Paperback. Book Condition: New. This item is printed on demand. Item doesn't include CD/DVD.



Childrens Educational Book Junior Vincent van Gogh A Kids Introduction to the Artist and his Paintings. Age 7 8 9 10 year-olds SMART READS for . - Expand Inspire Young Minds Volume 1

CreateSpace Independent Publishing Platform. Paperback. Book Condition: New. This item is printed on demand. Paperback. 26 pages. Dimensions: 9.8in. x 6.7in. x 0.2in.Van Gogh for Kids 9. 754. 99-PaperbackABOUT SMART READS for Kids. . . Love Art, Love LearningWelcome. Designed to expand...



A Smarter Way to Learn JavaScript: The New Approach That Uses Technology to Cut Your Effort in Half

Createspace, United States, 2014. Paperback. Book Condition: New. 251 x 178 mm. Language: English . Brand New Book ***** Print on Demand *****.The ultimate learn-by-doing approachWritten for beginners, useful for experienced developers who want to sharpen their skills and don't mind...



Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition)

SAGE Publications Ltd. Paperback. Book Condition: new. BRAND NEW, Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition), Theresa Casey, 'Theresa's book is full of lots of inspiring, practical, 'how to go about it ideas' coupled with...