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Robert S. Liptser  
Albert N. Shiryaev

# Statistics of Random Processes

I General Theory

Second Edition



Springer

# Statistics And Control Of Random Processes

**Albert T. Bharucha-Reid**

## Statistics And Control Of Random Processes:

**Statistics and Control of Random Processes** A. A. Novikov, Al'bert Nikolaevich Shiryaev, 1994 This book contains papers by participants in two seminars one on martingales and statistics of stochastic processes and one on sequential analysis both of which were held at the Steklov Institute of the Russian Academy of Sciences The papers develop the concepts of martingales and semimartingales and stochastic calculus for them as well as their applications in statistics and control of stochastic processes The class of semimartingales that is the class of all processes which can be represented as a sum of a martingale and a process with bounded variation is rather large It contains such important processes as Brownian motion Poisson processes solutions of stochastic differential equations and others The papers treat theoretical aspects of statistics of stochastic processes as well as specific models of stochastic processes from the standpoint of their statistics and control The collection is intended for undergraduate and graduate students and researchers in probability theory and mathematical statistics

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*Statistics of Random Processes II* Robert Shevilevich Liptser, Al'bert Nikolaevich Shiryaev, 2001 Written by two renowned experts in the field the books under review contain a thorough and insightful treatment of the fundamental underpinnings of various aspects of stochastic processes as well as a wide range of applications

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