

White Noise Theory of Prediction, Filtering and Smoothing

Gopinath Kallianpur and
Rajeeva L. Karandikar

Stochastics Monographs
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White Noise Theory of Prediction, Filtering and Smoothing Gopinath Kallianpur, Rajeeva L. Karandikar, 1988-01-01
Based on the author's own research this book rigorously and systematically develops the theory of Gaussian white noise measures on Hilbert spaces to provide a comprehensive account of nonlinear filtering theory. Covers Markov processes, cylinder and quasi cylinder probabilities and conditional expectation as well as prediction and smoothing and the varied processes used in filtering. Especially useful for electronic engineers and mathematical statisticians for explaining the systematic use of finely additive white noise theory leading to a more simplified and direct presentation. Fundamentals of Stochastic Filtering Alan Bain, Dan Crisan, 2008-10-08 Many aspects of phenomena critical to our lives can not be measured directly. Fortunately models of these phenomena together with more limited observations frequently allow us to make reasonable inferences about the state of the systems that affect us. The process of using partial observations and a stochastic model to make inferences about an evolving system is known as stochastic filtering. The objective of this text is to assist anyone who would like to become familiar with the theory of stochastic filtering whether graduate student or more experienced scientist. The majority of the fundamental results of the subject are presented using modern methods making them readily available for reference. The book may also be of interest to practitioners of stochastic filtering who wish to gain a better understanding of the underlying theory. Stochastic filtering in continuous time relies heavily on measure theory, stochastic processes and stochastic calculus. While knowledge of basic measure theory and probability is assumed, the text is largely self-contained in that the majority of the results needed are stated in two appendices. This should make it easy for the book to be used as a graduate teaching text. With this in mind each chapter contains a number of exercises with solutions detailed at the end of the chapter. *Stochastics in Finite and Infinite Dimensions* Takeyuki Hida, Rajeeva L. Karandikar, Hiroshi Kunita, Balram S. Rajput, Shinzo Watanabe, Jie Xiong, 2012-12-06 During the last fifty years Gopinath Kallianpur has made extensive and significant contributions to diverse areas of probability and statistics including stochastic finance, Fisher consistent estimation, nonlinear prediction and filtering problems, zero-one laws for Gaussian processes and reproducing kernel Hilbert space theory and stochastic differential equations in infinite dimensions. To honor Kallianpur's pioneering work and scholarly achievements a number of leading experts have written research articles highlighting progress and new directions of research in these and related areas. This commemorative volume dedicated to Kallianpur on the occasion of his seventy-fifth birthday will pay tribute to his multi-faceted achievements and to the deep insight and inspiration he has so graciously offered his students and colleagues throughout his career. Contributors to the volume: S. Aida, N. Asai, K. B. Athreya, R. N. Bhattacharya, A. Budhiraja, P. S. Chakraborty, P. Del Moral, R. Elliott, L. Gawarecki, D. Goswami, Y. Hu, J. Jacod, G. W. Johnson, L. Johnson, T. Koski, N. V. Krylov, I. Kubo, H. H. Kuo, T. G. Kurtz, H. J. Kushner, V. Mandrekar, B. Margolius, R. Mikulevicius, I. Mitoma, H. Nagai, Y. Ogura, K. R. Parthasarathy, V. Perez Abreu, E. Platen, B. V. Rao, B. Rozovskii, I. Shigekawa, K. B.

Sinha P Sundar M Tomisaki M Tsuchiya C Tudor W A Woyczynski J Xiong White Noise Analysis: Mathematics And Applications Takeyuki Hida, Hui-hsiung Kuo, Ludwig Streit, J Potthoff, 1990-06-30 This proceedings contains articles on white noise analysis and related subjects Applications in various branches of science are also discussed White noise analysis stems from considering the time derivative of Brownian motion white noise as the basic ingredient of an infinite dimensional calculus It provides a powerful mathematical tool for research fields such as stochastic analysis potential theory in infinite dimensions and quantum field theory **Stochastic Analysis** Eddy Mayer-Wolf, Ely Merzbach, Adam Schwartz, 2014-05-10 Stochastic Analysis Liber Amicorum for Moshe Zakai focuses on stochastic differential equations nonlinear filtering two parameter martingales Wiener space analysis and related topics The selection first ponders on conformally invariant and reflection positive random fields in two dimensions real time architectures for the Zakai equation and applications and quadratic approximation by linear systems controlled from partial observations Discussions focus on predicted miss review of basic sequential detection problems multigrid algorithms for the Zakai equation invariant test functions and regularity and reflection positivity The text then takes a look at a model of stochastic differential equation in Hubert spaces applicable to Navier Stokes equation in dimension 2 wavelets as attractors of random dynamical systems and Markov properties for certain random fields The publication examines the anatomy of a low noise jump filter nonlinear filtering with small observation noise and closed form characteristic functions for certain random variables related to Brownian motion Topics include derivation of characteristic functions for the examples proof of the theorem sequential quadratic variation test asymptotic optimal filters mean decision time and asymptotic optimal filters The selection is a valuable reference for researchers interested in stochastic analysis Stochastic Processes Stamatis Cambanis, Jayanta K. Ghosh, Rajeeva L. Karandikar, Pranab K. Sen, 2012-12-06 This volume celebrates the many contributions which Gopinath Kallianpur has made to probability and statistics It comprises 40 chapters which taken together survey the wide sweep of ideas which have been influenced by Professor Kallianpur's writing and research **Nonlinear Stochastic Integrators, Equations and Flows** René Carmona, David Nualart, 1990-01-01 Highly technical monograph in which the authors writing on the basis of their own recent research for the benefit of expert readers describe a general theory of stochastic integration appropriate to situations in which the integral is a nonlinear function of the integrand Book club price 37 NW Annotation copyrighted by Book News Inc Portland OR *Regularity Theory and Stochastic Flows for Parabolic ISPDES* Franco Flandoli, 2024-12-11 The book treats two topics in the theory of stochastic partial differential equations space regularity of solutions and existence of stochastic flows The equations considered in the book are linear parabolic with multiplicative noise like those arising in nonlinear filtering or diffusion models in randomly moving media Regularity theory in Sobolev spaces is extensively investigated for homogeneous and non homogeneous boundary value problems with a detailed analysis of the new geometrical conditions on coefficients arising as a consequence of the stochasticity The book provides an account of regularity results that may

represent a useful reference for the researcher in stochastic partial differential equations Regularity theory is then applied to prove the existence of stochastic flows In spite of the variety of results on stochastic flows obtained by this method several open problems are pointed out with the hope of stimulating further research on this subject Applied Stochastic Analysis M. H. A. Davis, Robert James Elliott, 1991 A collection of 22 articles based on papers presented at a workshop held at Imperial College London April 1989 They concern applications of stochastic analysis the theory of stochastic integration martingales and Markov processes to a variety of applied problems centered around optimization of dynamical systems under uncertainty Topics covered include characterization and approximation for stochastic system models problems in stochastic control theory and various facets of nonlinear filtering theory and system identification Annotation copyrighted by Book News Inc Portland OR *The Feynman Integral and Feynman's Operational Calculus*, 2000-03-16 The aim of this book is to make accessible to mathematicians physicists and other scientists interested in quantum theory the beautiful but mathematically difficult subjects of the Feynman integral and Feynman's operational calculus Some advantages of the approaches to the Feynman integral which are treated in detail in this book are the following the existence of the Feynman integral is established for very general potentials in all four cases under more restrictive but still broad conditions three of these Feynman integrals agree with one another and with the unitary group from the usual approach to quantum dynamics these same three Feynman integrals possess pleasant stability properties Much of the material covered here was previously available only in the research literature and the book also contains some new results The background material in mathematics and physics that motivates the study of the Feynman integral and Feynman's operational calculus is discussed and detailed proofs are provided for the central results *Stochastic Processes and Related Topics* Rainer Buckdahn, Hans J. Engelbert, Marc Yor, 2002-05-16 This volume comprises selected papers presented at the 12th Winter School on Stochastic Processes and their Applications which was held in Siegmundsburg Germany in March 2000 The contents include Backward Stochastic Differential Equations Semilinear PDE and SPDE Arbitrage Theory Credit Derivatives and Models for Correlated Defaults Three Intertwined Brownian Topics Exponential Functionals Winding Numbers and Local Times A unique opportunity to read ideas from all the top experts on the subject Stochastic Processes and Related Topics is intended for postgraduates and researchers working in this area of mathematics and provides a useful source of reference **Structure Selection of Stochastic Dynamic Systems** Sandor M. Veres, 1991-01-01 This book gives a reliable review on structure selection of stochastic dynamic systems using information criteria AIC BIC and stochastic complexity After theoretical investigations many simulations are estimators which illustrate both the effectiveness and the limitations of these methods The reader can gain his or her own experience on the working of many methods associated with different parameter estimators using the demonstration disk which can be run on most IBM compatible personal computers The book will be helpful to anybody interested in applying automated methods of model structure selection in control engineering in time

series analysis or in signal processing Stochastic Processes and Related Topics Jeff Englebert, 1996-02-09 The aim of this volume is to make accessible to a greater audience papers given at the 10th Winterschool on Stochastic Processes in Siegmundsborg Germany March 1994 The papers include developments in stochastic analysis applications to finance mathematics Markov processes and diffusion processes stochastic differential equations and stochastic partial differential equations Ecole d'Ete de Probabilites de Saint-Flour XIX - 1989 Donald L. Burkholder, Etienne Pardoux, Alain-Sol Sznitman, 2006-11-14 **Stochastic Analysis and Related Topics** J.E. Lindstrom, 1993-12-08 First published in 1993 Routledge is an imprint of Taylor Francis an informa company *Gaussian Random Fields - Proceedings Of The Third Nagayo Levy Seminar* Kazufumi Ito, Takeyuki Hida, 1991-11-29 These proceedings emphasize new mathematical problems discussed in line with white noise analysis Many papers deal with mathematical questions arising from actual phenomena Various applications to stochastic differential equations quantum field theory functional integration such as Feynman integrals limit theorems in probability are also discussed **Contiguity and the Statistical Invariance Principle** P. E. Greenwood, Al'bert Nikolaevich Shirin, 1985 Random Probability Measures on Polish Spaces Hans Crauel, 2002-07-25 In this monograph the narrow topology on random probability measures on Polish spaces is investigated in a thorough and comprehensive way As a special feature no additional assumptions on the probability space in the background such as completeness or a countable generated algebra are made One of the main results is a direct proof of the random *Stochastic Differential Systems, Stochastic Control Theory and Applications* Wendell Fleming, Pierre-Louis Lions, 2012-12-06 This IMA Volume in Mathematics and its Applications STOCHASTIC DIFFERENTIAL SYSTEMS STOCHASTIC CONTROL THEORY AND APPLICATIONS is the proceedings of a workshop which was an integral part of the 1986 87 IMA program on STOCHASTIC DIFFERENTIAL EQUATIONS AND THEIR APPLICATIONS We are grateful to the Scientific Committee Daniel Stroock Chairman Wendell Fleming Theodore Harris Pierre Louis Lions Steven Orey George Papanicolaou for planning and implementing an exciting and stimulating year long program We especially thank Wendell Fleming and Pierre Louis Lions for organizing an interesting and productive workshop in an area in which mathematics is beginning to make significant contributions to real world problems George R Seil Hans Weinberger PREFACE This volume is the Proceedings of a Workshop on Stochastic Differential Systems Stochastic Control Theory and Applications held at IMA June 9 19 1986 The Workshop Program Committee consisted of W H Fleming and P L Lions co chairmen J Baras B Hajek J M Harrison and H Sussmann The Workshop emphasized topics in the following four areas 1 Mathematical theory of stochastic differential systems stochastic control and nonlinear filtering for Markov diffusion processes Connections with partial differential equations 2 Applications of stochastic differential system theory in engineering and management science Adaptive control of Markov processes Advanced computational methods in stochastic control and nonlinear filtering 3 Stochastic scheduling queueing networks and related topics Flow control multiarm bandit problems applications to problems of computer networks

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Palermo Circolo matematico di Palermo, 1992

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