

Simulation And Chaotic Behavior Of Alpha-stable Stochastic Processes (Chapman & Hall/CRC Pure And Applied Mathematics) By Aleksander Janicki

By Aleksander Janicki

Simulation and Chaotic Behavior of Alpha-stable Stochastic Processes (Chapman & Hall/CRC Pure and Applied Mathematics) [Aleksander Janicki, Aleksander Weron] on
of parametric estimation of Levy processes chaotic behavior of α -stable stochastic processes.
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The scaling limit is a subordinated α -stable Levy motion with the parent process and subordinator being strongly dependent processes. applied in the analysis of
Explicit formula for the supremum distribution of a spectrally negative stable Aleksander.
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We study the local linear estimator for the drift coefficient of stochastic differential A simulation study demonstrates Department of Mathematics

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Chaotic Behavior of a Nonlinear Oscillator 401 The periodic-doubling bifurcations are shown in Fig. 5 in this case. Phase portrait as

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We explore a general model of stochastic noise cascades which can be illustrated by the example of rain and each ground layer represents a stochastic

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we present a natural stochastic growth model from which both the log-normal distribution and they appear in the context of ultraslow diffusion processes,

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We conclude that the codifference serves as a convenient practical tool to study interdependence for stochastic processes behavior of the marine alpha-stable

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estimator of the drift function for ergodic stochastic processes driven by α A simulation study for stochastic processes driven by stable