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The prerequisite is a knowledge of classical probability theory and statistics. Denis Bosq is Professor of Statistics at the University of Paris 6 (Pierre et Marie Curie). He is Editor-in-Chief of "Statistical Inference for Stochastic Processes" and an editor of "Journal of Nonparametric Statistics".

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Nonparametric Statistics for Stochastic Processes. Authors (view affiliations) D. Bosq

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Nonparametric Statistics for Stochastic Processes Estimation and Prediction.

Authors: Bosq, Denis

Nonparametric Statistics for Stochastic Processes ...

Mathematics, Computer Science;

Published in Technometrics 2000; DOI:

10.1080/00401706.2000.10485721

Nonparametric Statistics for Stochastic Processes: Estimation and Prediction @article{Odenckantz2000NonparametricSF, title={Nonparametric Statistics for Stochastic Processes: Estimation and Prediction}, author={John Odenckantz}, journal={Technometrics}, year={2000}, volume={42}, pages={429-430} }

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copulas and their derivatives in the context of a multivariate stationary process satisfactory strong mixing conditions.

Nonparametric statistics for stochastic processes. (1998)

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Nonparametric Statistics for Stochastic Processes : Dennis ...

ON BAYESIAN NONPARAMETRIC

ESTIMATION FOR STOCHASTIC

PROCESSES M.E. Thompson and

A.Thavaneswaran University of Waterloo

and University of North Carolina, Chapel

Hill ABSTRACT The problem of Bayesian

estimation of a continuous time

stochastic 'signal' process, on which the

observation process depends linearly, is

discussed.

ON BAYESIAN NONPARAMETRIC ESTIMATION FOR STOCHASTIC PROCESSES

- in our nonparametric setting, it means

that a stochastic process can have as a

parameter another stochastic process •

We'll use hierarchical modeling to build

structured objects that are reminiscent

of graphical models—but are

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justification—the freedom inherent in
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(1998) Nonparametric Statistics for
Stochastic Processes. 2nd ed. Springer .
Chen , X. & Fan , Y. (2006) Estimation
of copula-based semiparametric time
series models .

**UNIFORM CONVERGENCE RATES OF
KERNEL-BASED NONPARAMETRIC ...**

(1998) Nonparametric Statistics for
Stochastic Processes: Estimation and
Prediction, 2 nd ed. Lecture Notes in
Statistics 110. Springer-Verlag. Cai, Z.,
Li, Q., & Park, J. (2009) Functional-
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